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Futures Truth Magazine

#3-2010 Issue

Turbo Charging Your Returns on Your Russell Day Trade System

by George Pruitt



New Systems In This Issue:

RC Beginner System: Logic & Code
by Rickey Cheung

LIM-2 & LIM-3
by L'eau Prosper Research

Natgator
by Chris Martin

Is Gold a Good Inflation Hedge?
by Lundy S. Hill

Ruggiero Bond System
by Murray Ruggiero

Jaguar
by Trendfinder

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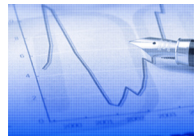


GEORGE'S CORNER

How to Turbo Charge Your Returns on Your Russell Day Trade System

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Last year, George wrote an article for *SFO Magazine* where he revealed a simple E-mini daytrading system and enhanced it by putting on multiple positions and scaling out with the help of profit objectives and trailing stops. In this installment, see the updated system and how it's fared on the Russell with complete easy-to-follow trading logic in EasyLanguage.



RC BEGINNER SYSTEM: LOGIC & CODE

It's not often a system developer approaches us about revealing the logic of one of their most popular systems, but this opportunity was too good for us to pass up for our readers. In this article, Rickey Cheung reveals the complete logic and EasyLanguage code behind a system we rank as one of the top S&P Day Trade systems.

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

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

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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.



IS GOLD A GOOD INFLATION HEDGE?

With Gold at all time highs, there seems to be quite a bit of conflicting information about whether or not Gold is actually a good inflation hedge. With the use of monthly CPI statistics and historical Gold prices, Lundy Hill hopes to dispel many of the rumors out there today.

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CTA RESOURCE REVIEW

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

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Margins Used For the Master Performance Table

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

Last updated October 2009

Good design can't fix broken business models.
 - Jeffrey Veen, *Designing the Friendly Skies*

Actual Trade Results

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

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TIM REA, PRINCIPAL



Auto Trading Systems

TOP TEN TABLES

TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	ChrisVivienne	258.6%
2	TSL_CEL_NG_1.1	255.5%
3	Natural Gas Offense	201.7%
4	Dual Thrust	179.6%
5	RC Beginner	147.2%
6	Natural Gas Trader - GA	145.7%
7	Auto Core Duo	115.5%
8	Jen Jamer	111.9%
9	Catscan IV	105.7%
10	TSL_SP_1.0Z	104.4%

TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	CTB3 SW	193.7%
2	Super Turtle	124.5%
3	CTB4 SW	122.0%
4	TSL_CEL_NG_1.1	116.5%
5	Synergy	111.9%
6	Odyssey MR	105.2%
7	Castor YM	103.2%
8	ATS 6400	97.6%
9	TrendFinder Tiger	87.9%
10	The Big Blue	83.0%

TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	ChrisVivienne	258.6%
2	TSL_CEL_NG_1.1	255.5%
3	Natural Gas Offense	201.7%
4	Trend Finder Tiger	215.5%
5	Natural Gas Offense	201.7%
6	Trend Finder Lion 2	192.1%
7	Trend Finder Jaguar	165.2%
8	Natural Gas Trader - GA	145.7%
9	Castor YM	122.8%
10	Jen Jamer	111.6%

TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	179.6%
2	Auto Core Duo	116.9%
3	RC Beginner	129.6%
4	Trend Weaver	104.9%
5	GK Energy Trader	92.3%
6	Simple Harmony	85.4%
7	Catscan IV	83.1%
8	Maxim	75.6%
9	Propero	67.7%
10	Super Turtle	66.7%

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

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

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

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

Systems Tracked In This Issue

#3-2010

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	49	%C DayBreaker	Creative Breakthrough, Inc.	624	167	CTB4 SW	The Trading Systems Broker
106	138	1-2-3 System	John Schmidt	617	126	CTP	David Imgraben
198	14	1-2-3-4 System	John Schmidt	511	94	CTS Crash Control	Creative Trading Systems, LLC
548	245	24.Fujiko	Takaiku Nishimura	657	123	CTT	Tom Graney
275	165	25X25	Charles Le Beau	250	234	Cyclone	Dr. John Clayburg
409	255	Abalone	Petros Development Corp.	543	133	DCB Coffee	Andy Waldock
207	124	Aberration	Keith Fitschen	546	146	DCB Cotton	Andy Waldock
300	40	Aberration Plus	Keith Fitschen	541	182	DCB Crude Oil	Andy Waldock
365	256	Advent	Scott Magnuson	542	25	DCB Lean Hogs	Andy Waldock
432	175	AlfaMAXX	Alfaranda CTA	544	53	DCB Lumber	Andy Waldock
619	76	Alpha DT	The Trading Systems Broker	547	120	DCB Nasdaq Swing	Andy Waldock
307	15	Amos' Root	Giles Korznecki	545	201	DCB Natural Gas	Andy Waldock
364	134	Andromeda	Petros Development Corp.	540	135	DCB Wheat	Andy Waldock
441	141	Andromeda 2	Petros Development Corp.	306	180	DCB-Bond	Andy Waldock
380	220	Anomaly 1	longtermtrading.com	111	64	DCS II	PWA Futures
381	168	Anomaly 2	longtermtrading.com	509	87	Delphi Universal	TradingVisions Systems, Inc.
279	214	Arcs	Alfaranda	595	56	Delphi Universal II	TradingVisions Systems, Inc.
302	147	Arcs Plus	Alfaranda	594	11	Delphi Universal II Day	TradingVisions Systems, Inc.
271	211	Athena	Brian Watson	625	109	Delta DT	The Trading Systems Broker
361	122	ATS-3200	Advanced Trading Sys.	136	194	Delta Threshold	Day Trading Inst.
362	9	ATS-6400	Advanced Trading Sys.	4	161	Dennis RSI	Robert Dennis, Jr.
599	77	Auto 2 Way	AutoTrading Systems	82	61	Directional Movement	Welles Wilder
603	74	Auto Core Duo	AutoTrading Systems	400	121	DirecTrend	Steve Marshall
601	160	Auto ExtremeR	AutoTrading Systems	236	41	Dollar Trader for Curr.	Dave Fox
633	93	Auto NRangeR	AutoTrading Systems	62	46	Dr. Jenkins System	Dr. David Jenkins
641	96	Auto NRangeR Sh Term	AutoTrading Systems	125	229	Dual Cross System	David Wright
650	264	AutoScalper2	Michael Mermer	562	34	Dual Thrust	Mike Chalek
469	155	Axiom Index	TradingVisions Systems, Inc.	590	NT	DualThrust 2	Mike Chalek
471	199	Axiom Long Term	TradingVisions Systems, Inc.	240	210	Dynamic Breakout Sys	George Pruitt/FTC
425	241	AxSym	i8i.com	303	269	Dynamic MovAvgCross	George Pruitt/FTC
386	59	Balance Point	Daytrading Educators	467	139	DynamicTrendTrading	Dave Reiter
269	189	Basis	Alfaranda	265	149	Dynamo	Chuck Hughes
270	145	Basis II	Alfaranda	327	191	Early Bird	TradingVisions Systems, Inc.
620	27	Beta DT	The Trading Systems Broker	397	???	Early Bird II	TradingVisions Systems, Inc.
664	38	Big Blue 2	Mike Barna	431	223	Early Bird III	TradingVisions Systems, Inc.
273	226	Big Dipper	Charles Le Beau	626	44	Echo DT	The Trading Systems Broker
578	70	Black Crusader UD	Andrew Gibbs & Allan Kerr	470	37	EGE 6%	Nihat Orhan
579	144	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	473	NT	EGE7 High Low	Nihat Orhan
333	260	Black Gold	Giles Korznecki	257	NT	ETS - Daily	Michael Mermer
124	246	Black or White	Troy Staman	256	NT	ETS - Interim	Michael Mermer
225	259	Bond & Yen Trdng. Sys.	George Panagakis	272	NT	ETS Day Trade	Michael Mermer
121	272	BondPat	Lee Gettess	221	60	EuroDollar Indicator	George Panagakis
395	183	BRIX	Alfaranda	445	173	EuroDynamics LT	Hafliði Eliasson
296	195	Capcon1	Kevin Brown	569	265	EuroMax	Hafliði Eliasson
679	39	Castor YM	Inspired Trading Systems	288	51	EVE T Bond	Emil Van Essen
212	237	CatScan	Randy Stuckey	235	???	Feeder Trader	Dr. John Clayburg
226	62	Catscan II	Randy Stuckey	404	107	FGC Emerald	First Global Capital Mgmt.
421	206	Catscan III	Randy Stuckey	507	NT	FMS Advantage	Fast Market Systems
422	72	Catscan III Const.	Randy Stuckey	611	NT	Four Ducks	Beverly Antrobus
563	22	CatsCan IV	Randy Stuckey	171	128	FT S&P DayTrade	Stafford Trading Co.
564	12	CatsCan IV Const	Randy Stuckey	524	248	Fujiko.N	Takaiku Nishimura
350	125	Challenger	S. L. Pee	483	NT	Fusion	Strategic Trading Sys.
342	82	Checkmate	Strategic Trading Sys.	605	108	GEMS NG Mini	Creative Breakthrough, Inc.
647	13	ChrisVivienne	Chris Martin	332	270	Genesis B	Giles Korznecki
343	143	CoatTails	longtermtrading.com	294	24	GK Currency Trader	H. G. Knees
278	218	Compass	Ziad Chahal	349	261	GK Energy Trader	H. G. Knees
338	171	Countdown	longtermtrading.com	550	217	GK Universal Trader I	H. G. Knees
331	26	Cross Bow	Charles Le Beau	551	78	GK Universal Trader II	H. G. Knees
606	268	Crude Day Trader	Chan So Han	487	267	GK-Energy Trader II	H. G. Knees
534	262	CrudeExtreme	Chan So Han	348	250	GK-Interest Trader	H. G. Knees
615	247	CrudeSpyder	David Imgraben	488	NT	GK-Meat Trader I	H. G. Knees
621	266	CTA3 SW	The Trading Systems Broker	253	236	Golden SX	Randy Stuckey
622	254	CTA4 SW	The Trading Systems Broker	254	239	Golden SX Const.	Randy Stuckey
623	57	CTB3 SW	The Trading Systems Broker	177	202	Grand Cayman System	Mike Chisolm

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

Systems Tracked In This Issue

#3-2010

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
572	181	Hi%Mid	Seival Systems	102a	184	PULSAR Imp. Pattern	Joe Duffy
346	186	Hi-Lo Swing	David McLarney	102b	132	PULSAR Volatility	Joe Duffy
491	98	HiProb	Seival Systems	568	54	Qtch S&P	Dave Poxon
649	232	Hong Kong I-Money	Lok Tsz Chun	42	113	QUAD	Joe Bristol
366	85	I-Master	Keith Fischen/Murray Ruggiero	187	89	R-Breaker	Rich Saidenberg
415	136	Impetus	TradingVisions Systems, Inc.	570	84	RC Advance ++	Rickey Cheung
589	97	Impetus SP	TradingVisions Systems, Inc.	643	68	RC Beginner	Rickey Cheung
656	47	Jen Jamer	David Reppas	566	101	RC Book 2	Rickey Cheung
334	112	JJ	Giles Korzenecki	565	NT	RC Chance	Rickey Cheung
538	17	Keystone	Founder Trading	597	NT	RC Chance+	Rickey Cheung
627	99	Kilo SW	The Trading Systems Broker	644	154	RC Constant	Rickey Cheung
274	31	Lil' Dipper	Charles Le Beau	642	170	RC Countertrend	Rickey Cheung
247	258	Lil Gapper	David Wright	592	NT	RC Courage	Rickey Cheung
628	131	Lima SW	The Trading Systems Broker	567	215	RC Edge	Rickey Cheung
451	169	Longrifle	Adam Grimes	685	118	RC Education	Rickey Cheung
689	8	LPR - LIM - 2	L'eau Prosper Research	686	157	RC Fun	Rickey Cheung
690	75	LPR - LIM - 3	L'eau Prosper Research	610	90	RC Intermediate	Rickey Cheung
691	115	LPR - Systematic M6	L'eau Prosper Research	658	216	RC Level	Rickey Cheung
653	192	LPR Accentive	L'eau Prosper Research	659	103	RC Magic	Rickey Cheung
663	140	LPR Atrillion	L'eau Prosper Research	660	196	RC Pro	Rickey Cheung
688	81	LPR Beta	L'eau Prosper Research	631	224	RC Proof+	Rickey Cheung
654	221	LPR Calibre	L'eau Prosper Research	576	148	RC Shine	Rickey Cheung
672	102	LPR Hyl-23	L'eau Prosper Research	661	130	RC Strength	Rickey Cheung
662	83	LPR Hyl-6	L'eau Prosper Research	461	NT	RC Success	Rickey Cheung
655	NT	LPR ML-7	L'eau Prosper Research	519	NT	RC Success 3	Rickey Cheung
671	65	LPR MI-88	L'eau Prosper Research	632	117	RC Super	Rickey Cheung
645	NT	LPR Quantitative A2	L'eau Prosper Research	598	104	RC Trend	Rickey Cheung
639	NT	LPR Quantitative M3	L'eau Prosper Research	340	153	Ready-Set-Go	longtermtrading.com
646	86	LPR Quantitative P2	L'eau Prosper Research	123	233	Reverse Trend Entry	Troy Staman
652	NT	LPR Quantitative P5	L'eau Prosper Research	186	52	R-Levels	Rich Saidenberg
637	190	LPR Quantitative S2	L'eau Prosper Research	268	NT	R-Mesa 3	John Ehlers/Mike Barna
266	156	Magnet	Lapis Trading Strategies	411	67	R-Mesa 5	John Ehlers/Mike Barna
384	162	Market Direction	Giles Korzenecki	694	20	Ruggiero Bond System	Murray Ruggiero
203	188	Market Mapping	Lee Gettess	618	18	RUMI	David Imgraben
552	203	Maxim	Founder Trading	436	166	S&P Day	Hafidi Eliasson
485	185	Mechwarrior-ES	Andrew Gibbs	472	48	SAGA	Carlos Chaves
480	176	Mechwarrior-SP	Andrew Gibbs	283	252	Samurai_35	Futures Research
321	2	MESA Bonds	John Ehlers/Mike Barna	281	244	Samurai_7	Futures Research
435	204	Mesa T-Notes	John Ehlers/Mike Barna	105	230	Scooter	Robert Dennis Jr
412	NT	MesaMAX	John Ehlers/Mike Barna	297	100	Serendipity	Charles LeBeau
104	69	Mike Culler System	Mike Culler	430	NT	Shockwave	Keener Capital Mgmt.
280	159	Millenium 2000	Randy Stuckey	298	198	Sidewinder	Charles LeBeau
31	114	Miracle Trading Mthd.	R. C. Allen	255	NT	Sierra Hotel	Mesa
322	242	Moving Avg. Reversal	S. L. Pee & M. H. Pee	571	16	Simple Harmony	Murray Ruggiero
34	92	Murlantic Cattle Method	Mrs. M. Sanderford	581	142	SledgeHammer	Greg Jewell
525	208	Naka89	Kazuhiko Nakayama	232	177	SP \ U	Financial Facilitators
692	4	NatGator	Chris Martin	535	NT	Spartan	Joseph Ford
504	273	Natural Gas MA	Advanced Systems	438	172	Spectrum	TradingVisions Systems, Inc.
505	253	Natural Gas MA	Advanced Systems	413	50	SPMD 500	Giles Korzenecki/Dave Wresinski
506	257	Natural Gas MA	Advanced Systems	344	150	STAT	Randy Stuckey
526	251	Natural Gas MA	Advanced Systems	345	110	STAT Const	Randy Stuckey
204	263	NCR	Joseph Stowell	258	111	STC S&P DayTrade	Stafford Trading
26	116	Night & Day Daytrading	Joe Bristol	347	158	STO-X	David McLarney
378	NT	Octane	Keener Capital Mgmt.	335	179	Strategic	Charles LeBeau
680	71	Odyssey EM	Inspired Trading Systems	687	33	Strategic 500	Strategic Capital Management
684	3	Odyssey MR	Inspired Trading Systems	561	45	Super Turtle	Murray Ruggiero
629	205	Oscar SW	The Trading Systems Broker	140	178	Support/Resistance	Walter Studnicki
65	243	Parabolic Stop	Welles Wilder	84	212	Swing Index System	Welles Wilder
440	209	Pegasus	Petros Development Corp.	374	28	Synergy	Strategic Trading Sys.
682	164	Pegasus ES	Inspired Trading Systems	139	222	T-Bonds Day_Trade	Walter Studnicki
304	152	Pendulum	Stafford Trading Co.	242	35	The Big Blue	Vilar Kelly
575	NT	PowerTrader	B. Antrobus	196	58	The Mystery System	Peter Aan
231	1	Profit Quest	ProfitQuest Systems	309	249	Theta	Scott Lowry
640	NT	Propero	Joseph Ford	496	151	Time	Urban Jaekle

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

Systems Tracked In This Issue **#3-2010**

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
228	225	Top Ten System	Taruas Trading	323	36	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee
93	42	Trader's Profit Motive	Traders Software	324	32	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee
515	91	Trend Harmony	Murray Ruggerio	133	213	Universal	Stafford Trading Co.
299	163	Trend One	PWA Futures	468	119	Universal 2.0	Stafford Trading Co.
604	95	Trend Weaver	TimingCharts.com	199	129	Universal LT	Stafford Trading Co.
292	63	Trendchannel	John Tolan	616	271	US60Min	David Imgraben
17	193	Trender	Walter Studnicki	308	235	USOne	Giles Korzenecki
673	21	Trendfinder - Bobcat 1	Trendfinder Trading Systems LLC	681	43	Vantage MR	Inspired Trading Systems
674	23	Trendfinder - Bobcat 2	Trendfinder Trading Systems LLC	683	29	Vantage NQ	Inspired Trading Systems
675	19	Trendfinder - Cougar	Trendfinder Trading Systems LLC	437	137	VC Daytrader	Veecee Corp.
688	81	Trendfinder - Jaguar	Trendfinder Trading Systems LLC	85	55	Volatility	Welles Wilder
676	10	Trendfinder - Lion 1	Trendfinder Trading Systems LLC	59	30	VOLPAT	Lee Gettess
677	6	Trendfinder - Lion 2	Trendfinder Trading Systems LLC	126	174	Watch and Wait	Ralph Vince
678	5	Trendfinder - Tiger	Trendfinder Trading Systems LLC	339	127	Waverider	longtermtrading.com
668	7	TSL_CEL_NG_1.1	Mike Barna	318	228	Weaver	Alfaranda
670	200	TSL-CEL_SP1_Retail	Mike Barna	319	187	Weaver MT	Alfaranda
669	66	TSL-SP_1.0Z_Retail	Mike Barna	262	79	William Tell Bonds	Erik Been
387	227	Tuition-LT	Skyline Computers	267	88	XS Bonds	Emil Van Essen
539	NT	Turbo Trader Pro	Peter Zwag	367	240	Zeeport	Alfaranda
249	80	Turtle Trading System	Michael Dillon	233	73	Zenith* 1000	Ron Thieme
426	231	Tzar	Alfaranda, CTA	630	207	Zulu SW	The Trading Systems Broker

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





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|

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|

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|

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

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

Release Date: 3/97

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

System Type: Daytrade Markets: Stock Indexes

Intra-Day Data req'd: Yes

Black/White Box: White Tradestation Code: Yes

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

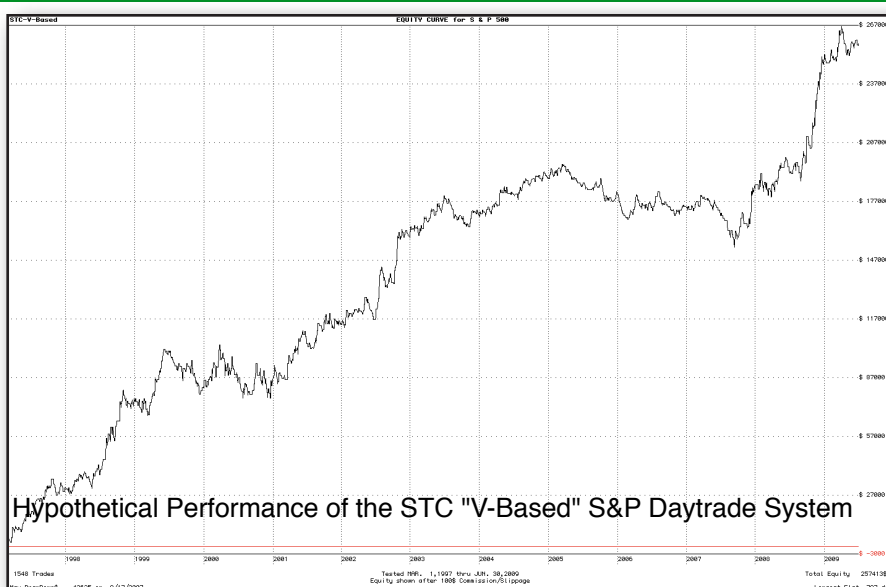
	2001	2002	2003	2004	2005	2006	2007	2008	09(thru Jun)
Yearly P/L	\$29,275	\$44,400	\$11,350	\$19,175	-\$7,500	-\$7525	\$9,775	\$66,025	\$8,250
Percent Return.									
1X Margin(\$20k)	146%	222%	57%	96%	-38%	-38%	48%	330%	41%
2X Margin(\$40k)	73%	111%	28%	48%	-19%	-19%	24%	165%	21%
3X Margin(\$80k)	37%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

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

V-Based Daytrade-S&Ps

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

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



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

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

Call Lundy Hill at 404-488-6953 for details

* PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

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

#3-2010

RANKING BY SPECIFIC COMMODITY

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

Bond			S&P			Day Trade		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 MESA Bonds	321	68.0%	1 RC Beginner	643	141.7%	1 Odyssey MR	684	271.3%
2 Weaver MT	319	52.1%	2 TSL-SP_1.0Z	669	104.4%	2 ChrisVivienne	647	258.6%
3 Samurai_7	281	49.0%	3 TSL-CEL_SP1	670	82.6%	3 Trendfinder - Tiger	678	215.5%
4 ATS-3200	361	45.5%	4 Big Blue 2	664	78.9%	4 Trendfinder - Lion 2	677	192.1%
5 Ruggiero Bond Sys	693	37.4%	5 Strategic 500	687	78.8%	5 RC Beginner	643	181.8%
6 Samurai_35	283	36.4%	6 Impetus SP	589	70.0%	6 Trendfinder - Tiger	688	165.2%
7 Universal LT	199	33.4%	7 Keystone	538	58.7%	7 Trendfinder - Lion 1	676	149.8%
8 Checkmate	342	31.2%	8 STC S&P DayTrade	258	44.1%	8 RC Beginner	643	141.7%
9 Grand Cayman System	177	27.8%	9 R-Breaker	187	40.9%	9 Castor YM	679	122.8%
10 Lil' Dipper	274	26.0%	10 %C DayBreaker	405	40.3%	10 Trendfinder - Cougar	675	114.7%
11 Scooter	105	25.7%	11 Cyclone	250	39.9%	11 Trendfinder - Bobcat 1	673	111.9%
12 CTP	617	25.1%	12 Mechwarrior	480	39.5%	12 Jen Jamer	656	111.6%
13 Trend One	299	22.2%	13 VC Daytrader	437	39.3%	13 Trendfinder - Bobcat 2	674	107.8%
14 William Tell Bonds	262	21.0%	14 RC Super	632	36.8%	14 Vantage NQ	683	94.0%
15 DCB-Bond	306	21.0%	15 Early Bird	327	35.1%	15 Keystone	538	86.8%
16 Ready-Set-Go	340	19.9%	16 VOLPAT	59	34.7%	16 Big Blue 2	664	78.9%
17 1-2-3 System	106	19.1%	17 Black Crusader UD	578	33.4%	17 RC Super	632	70.2%
18 Compass	278	15.6%	18 I-Master	366	33.1%	18 Impetus SP	589	70.0%
19 Turtle Trading System	249	14.8%	19 RC Intermediate	610	32.6%	19 Early Bird III	431	62.4%
20 Challenger	350	14.0%	20 Balance Point	386	32.6%	20 Vantage MR	681	60.8%
21 EVE T Bond	288	11.2%	21 AlfaMAXX	432	32.5%	21 Keystone	538	59.8%
22 25X25	275	10.4%	22 Tzar	426	32.0%	22 Keystone	538	58.7%
23 Ultimate Trading Dev. II	324	9.7%	23 Zeeport	367	30.5%	23 LPR Quantitative S2	637	54.7%
24 Basis	269	9.1%	24 RC Book 2	566	29.5%	24 Impetus	415	51.5%
25 CatScan	212	8.8%	25 Spectrum	438	28.2%	25 Early Bird II	397	45.6%
26 Basis II	270	8.4%	26 SledgeHammer	581	27.9%	26 RC Countertrend	642	44.7%
27 USOne	308	8.4%	27 RC Trend	598	26.8%	27 STC S&P DayTrade	258	44.1%
28 Big Dipper	273	7.4%	28 Dual Thrust	562	24.9%	28 CTT	657	43.5%
29 GK Universal Trader II	551	6.2%	29 R-Mesa 5	411	24.2%	29 Odyssey EM	680	43.1%
30 Serendipity	297	4.9%	30 CTS Crash Control	511	22.0%	30 LPR ML-88	671	42.9%
31 Countdown	338	4.6%	31 SPMD 500	413	19.4%	31 Early Bird III	431	41.9%
32 Tuition-LT	387	3.4%	32 R-Levels	186	18.7%	32 R-Breaker	187	40.9%
33 Volatility	85	1.3%	33 FT S&P DayTrade	171	18.2%	33 %C DayBreaker	405	40.3%
34 Miracle Trading Mthd.	31	0.2%	34 The Big Blue	242	17.8%	34 Cyclone	250	39.9%
35 Watch and Wait	126	-0.2%	35 Magnet	266	17.7%	35 VC Daytrader	437	39.3%
36 Sidewinder	298	-1.0%	36 Arcs Plus	302	16.2%	36 Delphi Universal II Day	594	38.6%
37 DynamicTrendTrading	467	-2.0%	37 PULSAR Volatility	102b	14.0%	37 RC Super	632	36.8%
38 CTP	617	-5.0%	38 RC Magic	659	13.2%	38 LPR LIM-2	689	35.6%
Mini Russell			Mini MidCap			Cotton		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 Odyssey MR	684	271.3%	1 Jen Jamer	656	111.6%	1 GK Universal Trader II	551	58.0%
2 ChrisVivienne	647	258.6%	2 Delphi Universal	509	43.6%	2 Capcon1	296	41.7%
3 Trendfinder - Tiger	678	215.5%	3 Odyssey EM	680	43.1%	3 Grand Cayman System	177	34.4%
4 Trendfinder - Lion 2	677	192.1%	4 Delphi Universal II	595	42.6%	4 Pegasus	440	32.2%
5 Trendfinder - Tiger	688	165.2%	5 HiProb	491	30.2%	5 Black or White	124	28.3%
6 Trendfinder - Lion 1	676	149.8%	6 Kilo SW	627	25.3%	6 Aberration	207	26.3%
7 Trendfinder - Cougar	675	114.7%	7 RUMI	618	23.8%	7 Millenium 2000	280	26.3%
8 Trendfinder - Bobcat 1	673	111.9%	8 Delta DT	625	-0.8%	8 Ready-Set-Go	340	23.2%
9 Trendfinder - Bobcat 2	674	107.8%	9 HI%Mid	572	-2.5%	9 Samurai_7	281	19.6%
10 Maxim	552	92.3%	10 Dual Thrust	562	-6.2%	10 Waverider	339	15.3%
11 Keystone	538	86.8%	11 Alpha DT	619	-12.0%	11 Volatility	85	15.1%
12 HiProb	491	68.8%	12 Oscar SW	629	-54.1%	12 Golden SX	253	6.8%
13 Early Bird III	431	62.4%			13 DCB Cotton	546	-1.8%	
14 Vantage MR	681	60.8%			14 Arcs	279	-4.2%	
15 HI%Mid	572	52.5%			15 Athena	271	-5.1%	
16 Impetus	415	51.5%			16 Top Ten System	228	-8.7%	

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#3-2010**RANKING BY SPECIFIC COMMODITY**

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

Euro Currency			Japanese Yen			Dollar Index		
Systems	Sys.	%Chng Min.Req	Systems	Sys.	%Chng Min.Req	Systems	Sys.	%Chng Min.Req
System Name	#	Cap.	System Name	#	Cap.	System Name	#	Cap.
1 Dual Thrust	562	241.4%	1 Dollar Trader for Curr.	236	52.6%	1 CatsCan IV Const	564	256.1%
2 CatsCan IV	563	210.7%	2 1-2-3-4 System	198	52.3%	2 CatsCan IV	563	193.2%
3 CatsCan IV Const	564	176.5%	3 Dynamic Breakout Sys	240	49.1%	3 Synergy	374	152.0%
4 Catscan III	421	128.1%	4 Scooter	105	46.4%	4 STAT	344	96.9%
5 Catscan III Const.	422	124.6%	5 Turtle Trading System	249	38.1%	5 Catscan III	421	89.1%
6 1-2-3-4 System	198	111.1%	6 Basis II	270	37.8%	6 Catscan III Const.	422	87.5%
7 Anomaly 2	381	100.7%	7 Grand Cayman System	177	37.3%	7 1-2-3-4 System	198	87.3%
8 Amos' Root	307	94.0%	8 Top Ten System	228	37.2%	8 Directional Movement	82	81.3%
9 DirecTrend	400	93.4%	9 Parabolic Stop	65	36.8%	9 DirecTrend	400	74.1%
10 Ultimate Trading Dev. II	324	76.1%	10 The Mystery System	196	32.8%	10 Checkmate	342	72.9%
11 CTB3 SW	623	73.4%	11 Theta	309	29.1%	11 GK-Currency Trader	294	67.3%
12 GK-Currency Trader	294	73.3%	12 Universal LT	199	28.9%	12 STAT Const	345	63.2%
13 Simple Harmony	571	72.9%	13 Compass	278	21.2%	13 Basis	269	61.7%
14 Dollar Trader for Curr.	236	72.6%	14 Dr. Jenkins System	62	20.8%	14 CatScan	212	56.5%
15 Super Turtle	561	70.1%	15 Trend One	299	20.3%	15 Trend Weaver	604	51.1%
16 Aberration Plus	300	65.6%	16 Bond & Yen Trdng. Sys.	225	20.2%	16 Axiom Long Term	471	40.4%
17 DynamicTrendTrading	467	65.3%	17 DCS II	111	19.1%	17 Profit Quest	231	12.9%
18 Aberration	207	63.6%	18 Checkmate	342	17.4%	18 Parabolic Stop	65	9.3%
19 BRIX	395	63.5%	19 Pegasus	440	16.2%	19 Compass	278	8.5%
20 Anomaly 1	380	62.9%	20 Weaver	318	15.0%	20 Volatility	85	-12.5%
21 STAT Const	345	62.3%	21 Directional Movement	82	14.6%	21 Swing Index System	84	-82.9%
22 Catscan II	226	62.0%	22 SAGA	472	13.9%			
23 The Mystery System	196	60.1%	23 GK Universal Trader I	550	13.8%			
24 Synergy	374	59.7%	24 Catscan III	421	12.6%			
25 Market Direction	384	57.4%	25 Trendchannel	292	12.0%			
26 Ultimate Trading Dev. I	323	55.1%	26 Mike Culler System	104	9.2%			
27 Checkmate	342	54.9%	27 Ultimate Trading Dev. II	324	8.7%			
28 Hi-Lo Swing	346	53.0%	28 Catscan II	226	8.3%			
29 Ready-Set-Go	340	52.2%	29 Catscan III Const.	422	7.9%			
30 STAT	344	50.1%	30 Golden SX Const.	254	7.7%			
Natural Gas			Crude Oil			Coffee		
Systems	Sys.	%Chng Min.Req	Systems	Sys.	%Chng Min.Req	Systems	Sys.	%Chng Min.Req
System Name	#	Cap.	System Name	#	Cap.	System Name	#	Cap.
1 Dual Thrust	562	492.9%	1 BRIX	395	126.7%	1 Parabolic Stop	65	109.8%
2 NatGator	692	288.5%	2 Universal 2.0	468	125.2%	2 Scooter	105	74.7%
3 TSL_CEL_NG_1.1	668	255.5%	3 Trend Weaver	604	117.5%	3 Catscan II	226	67.5%
4 Natural Gas Offense	526	201.7%	4 Dual Thrust	562	105.5%	4 The Mystery System	196	67.4%
5 Super Turtle	561	149.1%	5 DirecTrend	400	98.4%	5 1-2-3 System	106	64.1%
6 Natural Gas Trader- GA	505	145.7%	6 Weaver	318	94.9%	6 Universal	133	51.1%
7 Natural Gas Trader -MA	504	126.0%	7 Theta	309	84.7%	7 Watch and Wait	126	40.3%
8 Natural Gas Trader-LA	506	125.6%	8 Abalone	409	83.4%	8 Andromeda-2	441	37.5%
9 Samurai_7	281	124.1%	9 GK Energy Trader II	487	70.1%	9 GK Universal Trader I	550	30.4%
10 Universal 2.0	468	119.0%	10 Market Direction	384	69.6%	10 Golden SX	253	25.7%
11 GK-Energy Trader	349	115.7%	11 GK-Energy Trader	349	66.6%	11 Market Direction	384	23.2%
12 Simple Harmony	571	108.5%	12 Tuition-LT	387	64.8%	12 Golden SX Const.	254	19.2%
13 CatsCan IV Const	564	106.3%	13 Black Gold	333	64.3%	13 Waverider	339	11.4%
14 CatsCan IV	563	104.0%	14 Advent	365	64.2%	14 Top Ten System	228	10.8%
15 Waverider	339	98.2%	15 Catscan III	421	61.7%	15 Athena	271	9.4%
16 DirecTrend	400	86.9%	16 STAT	344	52.4%	16 Andromeda	364	4.7%
17 Catscan III	421	84.5%	17 Aberration	207	52.2%	17 DCS II	111	4.2%
18 Swing Index System	84	84.3%	18 Turtle Trading System	249	51.0%	18 CoatTails	343	3.8%
19 Advent	365	77.4%	19 Dynamic Breakout Sys	240	48.7%	19 Pegasus	440	0.6%
20 Synergy	374	77.0%	20 STAT Const	345	46.8%	20 DirecTrend	400	-0.7%
21 GK Universal Trader I	550	69.9%	21 Moving Avg. Reversal	322	43.7%	21 DynamicTrendTrading	467	-1.7%
22 Athena	271	65.4%	22 Catscan II	226	40.5%	22 Turtle Trading System	249	-1.9%
23 Arcs	279	65.0%	23 Golden SX Const.	254	38.2%	23 Aberration	207	-3.7%
24 Volatility	85	62.1%	24 Dynamic MovAvgCross	303	34.8%	24 Swing Index System	84	-6.9%

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TESTING INFORMATION

BLACK BOX SYSTEMS !

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

ACCURACY ASSURED

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

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

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

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

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

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

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

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

TESTING

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

see actual trade-by-trade results after optimization.

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

DATA PROVIDERS

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

CALCULATIONS USED IN TABLES

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

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

#3-2010 ISSUE

Rank by % Chng	System Name	System		Commodity	Sys. Rel.	----- Net \$Profit/Loss Per Year -----											
		#	Day Trd.			Tested	Date	2005	2006	2007	2008	2009	Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009
Col.17 (1)	(2)	(3)	(4)	(5)	(6)												
1	Profit Quest	231		\$ Index	9/95	-7130	-60	-340	5430	410	850	0	0	-1410	0	0	5080
2	MESA Bonds	321		Bonds	7/00	4653	-144	-906	34400	-1001	3015	3128	137	2863	-2494	3488	613
3	Odyssey MR	684	*	Mini Russell	6/10	n/a	n/a	n/a	n/a	4420	-540	640	2380	-390	170	-580	1170
4	NatGator	692		Nat Gas	4/10	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Natgator	692		Mini Nat Gas	4/10	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
5	Trendfinder - Tiger	678	*	Mini Russell	10/09	n/a	n/a	n/a	n/a	3600	n/a	n/a	3290	65	245	185	300
6	Trendfinder - Lion 2	677	*	Mini Russell	10/09	n/a	n/a	n/a	n/a	435	n/a	n/a	485	-210	160	590	1735
7	TSL_CEL_NG_1.1	668		Nat Gas	1/08	n/a	n/a	n/a	45655	33015	2035	10835	1235	8700	-8480	2650	4265
8	Trendfinder - Jaguar	689	*	Mini Russell	4/10	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
9	ATS-6400	362		T Note	1/01	-2985	6681	1219	-2321	10446	5081	0	721	-1575	2050	0	3128
10	Trendfinder - Lion 1	676	*	Mini Russell	10/09	n/a	n/a	n/a	n/a	-1265	n/a	n/a	145	-1155	-255	-260	2455
11	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	-810	1345	-1930	1205	275	-250	-860	-710	1190	965
12	CatsCan IV Const	564		Nat Gas	11/06	n/a	17560	-23790	64320	-14110	9040	-3660	-9310	1980	6470	-1520	5280
	CatsCan IV Const	564		Euro C	11/06	n/a	2513	15625	6264	11850	1400	0	0	225	0	0	16363
	CatsCan IV Const	564		Coffee	11/06	n/a	2531	-8643	188	-9995	-3094	-2269	0	-94	-3919	-2700	4781
	CatsCan IV Const	564		\$ Index	11/06	n/a	2030	3590	7700	8560	1600	0	0	-1480	0	0	5090
	CatsCan IV Const	564		Euro \$	11/06	n/a	-1075	-4700	1200	175	625	-375	-325	50	-300	0	-525
	CatsCan IV Const	564		T Note	11/06	n/a	-3000	9060	10160	-6180	-5280	0	380	3210	-2190	1020	1540
13	ChrisVivienne	647	*	Mini Russell	8/08	n/a	n/a	n/a	12700	16025	110	2255	3120	100	525	-5520	-2305
14	1-2-3-4 System	198		B Pound	12/93	-3468	-3926	-12021	17100	-34608	-2213	-5700	-2763	-1025	-588	0	6688
	1-2-3-4 System	198		Euro C	12/98	5261	2461	2912	29537	18612	2513	0	0	8225	-2588	0	14425
	1-2-3-4 System	198		Jap Yen	12/93	-76	-9777	7764	16675	1674	-3113	0	1350	788	-6363	-1363	-8700
	1-2-3-4 System	198		S Franc	12/93	-1088	-9114	-4952	-1602	-3813	-2875	0	0	6000	-2025	0	5938
	1-2-3-4 System	198		\$ Index	12/93	1810	900	-1170	870	-200	1600	0	0	-2520	-1110	0	4040
15	Amos' Root	307		Jap Yen	5/00	2463	6088	-2263	1988	-8063	-4788	0	0	0	-888	-538	-1838
	Amos' Root	307		Euro C	5/00	8400	-6738	11388	21550	16888	0	0	0	0	16888	0	0
16	Simple Harmony	571		Cotton	12/05	0	-1250	-9455	7730	-6305	0	0	0	0	0	0	0
	Simple Harmony	571		Euro C	12/05	0	-3463	11738	-4963	-8625	0	0	0	0	0	10113	0
	Simple Harmony	571		Copper	12/05	0	4013	51388	9288	49125	-15413	0	0	0	0	0	0
	Simple Harmony	571		Jap Yen	12/05	0	-16125	10813	3888	-5150	-6888	0	0	-5225	-3175	0	-1100
	Simple Harmony	571		Nat Gas	12/05	0	57380	-8780	970	40095	0	0	66425	0	-26330	0	0
	Simple Harmony	571		Sugar	12/05	0	6170	1373	3642	-2480	0	0	0	0	0	0	8874
	Simple Harmony	571		T Note	12/05	0	556	-456	960	14625	0	0	0	0	1316	0	0
17	Keystone	538	*	Mini S&P	4/06	n/a	4213	7100	288	550	-738	13	1275	88	75	-13	1213
	Keystone	538	*	S&P	4/06	n/a	26175	27300	4025	12150	-4550	-525	6825	3150	2625	3150	9075
	Keystone	538	*	Mini Russell	4/06	n/a	13495	7430	-13075	4120	-1150	1325	3125	-1675	-1550	-1670	1920
18	RUMI	618		Mini Midcap	2/08	n/a	n/a	n/a	-18925	16260	535	4925	-990	1690	2055	-370	1850
	RUMI	618		Mini Russell	2/08	n/a	n/a	n/a	-14345	8175	600	3755	-1215	-1810	745	-4310	1955
19	Trendfinder - Cougar	675	*	Mini Russell	10/09	n/a	n/a	n/a	n/a	1350	n/a	n/a	445	190	715	185	360
20	Ruggiero Bond Sys	694		Bonds	1/99	-12431	3688	-5081	5331	-1144	256	3288	5494	1175	0	-2075	-87
21	Trendfinder - Bobcat 1	673	*	Mini Russell	10/09	n/a	n/a	n/a	n/a	400	n/a	n/a	1105	-455	-250	-990	1070
22	CatsCan IV	563		Nat Gas	11/06	n/a	17560	-23790	64320	-14110	9040	-3660	-9310	1980	6470	-1520	5280
	CatsCan IV	563		Euro C	11/06	n/a	2513	8390	28438	12337	-3200	0	2100	-5800	-1963	4638	9213
	CatsCan IV	563		Coffee	11/06	n/a	2531	-8643	188	-9995	-3094	-2269	0	-94	-3919	-2700	4781
	CatsCan IV	563		\$ Index	11/06	n/a	2030	4210	7040	3540	1610	0	0	-1330	0	1580	1950
	CatsCan IV	563		Euro \$	11/06	n/a	-1075	-5125	1150	-600	75	-375	-325	50	-300	0	-525
	CatsCan IV	563		T Note	11/06	n/a	-1710	9000	6500	-1870	-4390	0	-10	2480	-2180	1190	640
23	Trendfinder - Bobcat 2	674	*	Mini Russell	10/09	n/a	n/a	n/a	n/a	655	n/a	n/a	905	-105	-145	280	1340
24	GK-Currency Trader	294		\$ Index	7/98	-530	-4730	1720	4740	750	1600	0	0	3520	-2130	0	1270
	GK-Currency Trader	294		S Franc	7/98	551	-7613	-4050	6312	-4363	675	0	0	6000	-3213	0	1413
	GK-Currency Trader	294		Jap Yen	7/98	11838	-10400	-8788	10751	-1688	-88	0	0	10338	-9038	0	-5613
	GK-Currency Trader	294		Euro C	12/98	-588	-3738	9525	15163	10263	2513	0	0	8225	-3475	0	5950
25	DCB Lean Hogs	542		Live Hogs	12/05	0	1255	245	-780	2025	370	0	755	-35	645	45	0
26	Cross Bow	331		S Franc	10/99	-201	4050	-5338	1076	-4639	575	2075	1750	750	0	-2575	5713
27	Beta DT	620	*	Mini Russell	1/08	n/a	n/a	n/a	-2645	-8890	-2505	-965	850	-1350	-580	-1065	-200
28	Synergy	374		Bonds	3/02	-3556	-1068	-3600	-1988	-5975	0	0	-2356	0	-1919	0	0
	Synergy	374		S Franc	3/02	5762	-4350	-1675	13750	2175	0	0	0	0	8213	-2425	0
	Synergy	374		Jap Yen	3/02	-1238	2175	-1050	5513	-7200	0	0	0	0	-3838	0	0
	Synergy	374		Crude	3/02	-5635	-2425	11385	11895	13075	0	-4735	0	-2615	-1875	0	0
	Synergy	374		Nat Gas	3/02	18200	-4625	-1515	13355	88260	88615	-355	0	0	0	-2925	0
	Synergy	374		\$ Index	3/02	2550	-1460	-2195	16069	4712	0	0	0	0	6707	0	0
	Synergy	374		Nikkei	3/02	-2650	16020	-6040	17650	20225	0	0	-1625	0	0	0	0
	Synergy	374		Euro C	3/02	-1212	-6063	338	41150	-5013	0	0	0	0	5875	0	0
29	Vantage NQ	683	*	Mini Nasdaq	6/10	n/a	n/a	n/a	n/a	2195	405	750	-30	-60	850	402	-315
30	VOLPAT	59	*	S&P	10/88	-11575	500	43450	96600	22450	-4700	3200	-2875	0	-2750	1700	3475
31	Lil' Dipper	274		Bonds	6/98	170	-70	-5730	8870	-2100	2080	1970	-3080	0	0	0	0
32	Ultimate Trading Dev. II	324		Bonds	8/00	-5750	-1130	2830	6500	-5100	-3360	-510	0	0	0	0	0
	Ultimate Trading Dev. II	324		B Pound	8/00	-2469	3207	-4719	12675	5038	738	-1150	0	0	0	0	863
29	Ultimate Trading Dev. II	324		Euro C	8/00	-8676	6263	14750	25501	9288	2513	0	0	8225	-4600	0	8900
	Ultimate Trading Dev. II	324		Euro \$	8/00	-1250	50	-1575	-6750	1675	900	0	0	350	-575	0	0
	Ultimate Trading Dev. II	324		Jap Yen	8/00	10488	-14227	-276	9076	-8350	0	0	0	625	-9513	0	0
	Ultimate Trading Dev. II	324		S Franc	8/00	-2376	-1212	-988	5837	5537	675	0	0	6000	-3288	0	2713
33	Strategic 500	687		S&P	4/09	n/a	n/a	n/a	n/a	46625	7275	-650	5500	13975	-2275	8550	-1325

Mar 2010	April 2010	May 2010	June 2010	July 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)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req Cap. Since Release (20)	%Chng Min. Req Cap. Since Release (22)
0	-480	4590	50	3500	12180	1410	8	62.5	2814	-630	2	3600	338.3%	338.3%	7070	23360	12.9%	12.9%
0	0	12869	5819	1113	30549	4338	18	83.3	2564	-2627	2	9600	318.2%	318.2%	66896	23888	68.0%	68.0%
-360	1660	6300	2250	1420	14120	2130	129	57.4	415	-302	4	6000	235.3%	235.3%	16280	2130	271.3%	271.3%
n/a	19955	3915	6305	8775	38950	2340	20	75.0	2929	-997	2	13500	288.5%	232.8%	38950	2340	288.5%	232.8%
n/a	1105	138	-1198	1158	1203	2110	20	60.0	376	-414	3	3750	32.1%	232.8%	1203	2110	32.1%	232.8%
205	985	3385	2260	2010	12930	1545	80	53.8	516	-251	5	6000	215.5%	215.5%	12930	1545	215.5%	215.5%
-275	755	2860	2935	2490	11525	1615	95	49.5	521	-270	5	6000	192.1%	192.1%	11525	1615	192.1%	192.1%
5425	-5375	2130	5885	-4560	24745	9775	75	52.0	1955	-1431	4	13500	183.3%	183.3%	89090	23840	255.5%	255.5%
n/a	1930	3635	-100	4445	9910	1950	68	54.4	573	-364	5	6000	165.2%	165.2%	9910	1950	165.2%	165.2%
0	-4134	800	0	2694	8766	4134	10	60.0	2524	-1595	2	5400	162.3%	162.3%	12359	14400	23.5%	23.5%
-50	1240	4010	775	2080	8985	3280	175	44.6	500	-310	7	6000	149.8%	149.8%	8985	3280	149.8%	149.8%
-685	2190	2640	2950	-320	8590	2780	100	51.0	469	-313	4	6000	143.2%	143.2%	7535	9855	38.6%	38.6%
0	7900	-2100	2520	-2240	14360	12970	20	45.0	4209	-2138	5	13500	106.4%	141.3%	53820	35960	106.3%	100.0%
-2038	-525	12363	0	7075	34863	3663	11	54.5	7356	-1845	2	10500	332.0%	141.3%	69488	14263	176.5%	100.0%
-3431	-525	-2306	9863	3019	-675	13556	27	29.6	2991	-1293	5	7200	-9.4%	141.3%	-7219	29494	-26.7%	100.0%
-910	-1840	4620	230	5510	12820	3050	12	50.0	3103	-966	3	3600	356.1%	141.3%	34580	4170	256.1%	100.0%
-575	-350	425	-400	650	-1100	2400	26	23.1	313	-149	12	2250	-48.9%	141.3%	-5175	6250	-61.3%	100.0%
-1970	-370	3500	-1400	1290	-270	5280	19	47.4	1257	-1160	4	5400	-5.0%	141.3%	13650	10910	67.4%	100.0%
-2040	2785	9295	0	90	8415	11505	27	48.1	2294	-1526	6	6000	140.3%	141.3%	31030	11505	258.6%	258.6%
0	-425	1938	-2456	4788	-1756	12288	13	23.1	4944	-1661	7	6000	-29.3%	135.6%	-40094	50625	-39.5%	39.1%
0	0	16488	0	5200	44263	2588	7	71.4	9795	-2344	1	10500	421.6%	135.6%	138000	14713	111.1%	39.1%
-4063	0	2488	0	7388	-11588	21463	15	46.7	2421	-3571	4	9000	-128.8%	135.6%	79700	28275	52.3%	39.1%
-1725	-1713	8225	-4263	7513	15075	4263	10	50.0	5573	-2558	2	9300	162.1%	135.6%	23313	28113	14.8%	39.1%
-2350	0	5220	0	1200	6080	4900	12	41.7	3074	-1330	4	3600	168.9%	135.6%	53160	12740	87.3%	39.1%
-7,325	0	-2588	0	0	-17963	17963	9	11.1	4013	-2746	6	9000	-199.6%	133.7%	-17400	29163	-18.6%	42.0%
0	0	0	0	27150	44038	0	5	100.0	22019	0	0	10500	419.4%	133.7%	102813	8013	94.0%	42.0%
0	0	0	0	2390	2390	1690	2	50.0	4080	-1690	1	6000	39.8%	123.0%	-6890	17360	-24.2%	92.7%
0	0	0	23400	8150	41663	0	3	100.0	13888	0	0	10500	396.8%	123.0%	36350	17400	72.9%	92.7%
0	13150	0	0	2000	-263	15413	3	66.7	7575	-15436	1	13500	-1.9%	123.0%	128963	27125	201.1%	92.7%
0	0	0	0	5288	-11100	16388	5	20.0	5288	-4097	4	9000	-123.3%	123.0%	-2388	16388	-5.6%	92.7%
0	0	0	0	-20060	20035	46390	5	20.0	66425	-11598	4	13500	148.4%	123.0%	69605	46390	108.5%	92.7%
0	0	0	11416	4147	24438	0	3	100.0	8146	0	0	5400	452.5%	123.0%	33144	2853	131.5%	92.7%
0	0	-5356	0	4738	697	5356	3	66.7	3027	-5366	1	5400	12.9%	123.0%	15066	8097	59.8%	92.7%
-1225	3200	788	-2013	3738	6400	5275	188	54.8	2029	-276	4	6750	94.8%	118.0%	17838	9875	59.8%	61.9%
-3225	16650	1000	-7275	20425	47325	29050	188	58.0	1455	-1410	4	42188	112.2%	118.0%	109450	41150	58.7%	61.9%
-2455	5390	6825	-3320	4345	11110	5505	182	53.3	503	-443	4	6000	185.2%	118.0%	23005	21860	86.8%	61.9%
-150	2470	425	7635	4205	24280	2800	52	48.1	1855	-820	5	22500	107.9%	116.1%	13400	23165	23.8%	24.3%
960	1135	3950	5205	4810	15780	8845	46	45.7	1973	-1029	5	12000	131.5%	116.1%	7535	16765	25.1%	24.3%
25	50	2160	1160	1590	6880	2090	76	48.7	492	-291	4	6000	114.7%	114.7%	6880	2090	114.7%	114.7%
-388	268	-1900	1475	3413	10918	5638	19	57.9	1897	-1244	2	9600	113.7%	113.7%	42163	37555	37.4%	37.4%
-715	2270	3355	-120	1445	6715	2315	87	46.0	495	-279	5	6000	111.9%	111.9%	6715	2315	111.9%	111.9%
0	7900	-2100	2520	-2240	14360	12970	20	45.0	4209	-2138	5	13500	106.4%	110.8%	53820	35960	104.0%	105.7%
-1850	-463	11350	388	9838	24250	8863	17	41.2	5627	-1517	5	10500	231.0%	110.8%	84788	15175	210.7%	105.7%
-3431	-525	-2306	9863	3019	-675	13556	27	29.6	2991	-1293	5	7200	-9.4%	110.8%	-7219	29494	-26.2%	105.7%
-890	-1840	4620	-430	4850	10120	3040	13	46.2	2720	-889	3	3600	281.1%	110.8%	26660	4000	193.2%	105.7%
-575	-225	450	-450	600	-1600	2300	27	25.9	218	-156	11	2250	-71.1%	110.8%	-6375	6975	-75.6%	105.7%
-1970	330	3500	-880	1880	590	4400	19	42.1	1363	-937	3	5400	10.9%	110.8%	16610	7270	82.0%	105.7%
-185	1400	2125	710	140	6465	935	45	51.1	526	-256	5	6000	107.8%	107.8%	6465	935	107.8%	107.8%
0	0	5750	0	-2960	7050	2960	6	66.7	3035	-2551	1	3600	195.8%	105.0%	29690	11280	67.3%	25.3%
0	0	8213	-7788	1063	6363	7788	7	71.4	3473	-5492	1	9300	68.4%	105.0%	-1013	26888	-0.9%	25.3%
0	0	-3575	0	3275	-4700	18225	6	33.3	6807	-4573	3	9000	-52.2%	105.0%	-22625	37113	-20.5%	25.3%
0	0	16488	0	-4400	25300	4400	6	66.7	8294	-3950	1	10500	241.0%	105.0%	91125	15775	73.3%	25.3%
750	0	125	620	0	3275	35	13	92.3	276	-37	1	3150	104.0%	104.0%	4285	2475	28.6%	28.6%
-850	-288	2488	0	0	9638	2575	12	66.7	1722	-1037	2	9300	103.6%	103.6%	4675	25150	4.6%	4.6%
-700	2520	3745	1695	4645	6090	6915	116	47.4	435	-292	7	6000	101.5%	101.5%	-895	14110	-5.8%	-5.8%
0	0	0	0	0	-4275	4275	2	0.0	238	-2138	2	9600	-44.5%	99.6%	-16431	25313	-20.1%	32.0%
0	0	0	-475	0	5313	2900	3	33.3	8213	-1445	2	9300	57.1%	99.6%	15488	10938	19.6%	32.0%
0	-913	0	0	0	-4750	4750	2	0.0	1675	-2375	2	9000	-52.8%	99.6%	-13113	13113	-17.1%	32.0%
0	-3545	0	0	0	-12770	12770	4	0.0	26455	-3193	4	13500	-94.6%	99.6%	25515	16925	22.2%	32.0%
0	0	0	-870	0	84465	4150	5	40.0	45830	-2398	2	13500	625.7%	99.6%	88345	23450	77.0%	32.0%
0	0	0	0	4735	11442	0	2	100.0	5721	0	0	3600	317.8%	99.6%	46521	4555	152.0%	32.0%
0	0	0	0	0	-1625	1625	1	0.0	23675	-1625	1	15000	-10.8%	99.6%	28505	19350	22.4%	32.0%
0	0	0	0	0	5875	0	1	100.0	5875	0	0	10500	56.0%	99.6%	53325	16713	59.7%	32.0%
445	740	1280	-1075	1265	4658	1635	158	48.7	187	-120	9	5250	88.7%	88.7%	4938	1635	94.0%	94.0%
-100	1225	15275	14125	7375	35950	11200	103	53.4	1506	-977	8	42188	85.2%	85.2%	324900	51400	34.7%	34.7%
1490	0	4170	1290	0	7920	3080	7	85.7	1833	-3073	1	9600	82.5%	82.5%	30750	6560	26.0%	26.0%
0	0	2480	0	5930	4540	3870	4	50.0	4205	-1935	2	9600	47.3%	78.5%	9460	17260	9.7%	32.4%
0	-863	969	0	-369	188	3988	7	57.1	1502	-1937	1	6000	3.1%	78.5%	33738	16344	55.3%	32.4%
0	0	16488	0	-8250	23275	8850	7	71.4	7345	-6711	1	10500	221.7%	78.5%	81263	29663	76.1%	32.4%
-400	0	100	0	-525	-150	1525	9	44.4	369	-325	4	2250	-6.7%	78.5%	850	11225	3.7%	32.4%
0	0	-1675	0	7388	-3175	11188	4	50.0	4007	-5595	2	9000	-35.3%	78.5%	7925	21263	8.7%	32.4%
0																		

#3-2010 ISSUE

Rank by % Chng	System Name	System		Commodity	Sys. Rel.	Net \$Profit/Loss Per Year											
		#	Day Trd.			Tested	Date	2005	2006	2007	2008	2009	Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009
34	Dual Thrust	562		S&P	8/06	n/a	1450	27200	23375	-12325	35225	-6475	-18250	-12175	-7825	-13575	4825
	Dual Thrust	562		Euro C	8/06	n/a	1837	10050	41376	26025	-7213	0	6688	-1613	0	7225	-7163
	Dual Thrust	562		Nat Gas	8/06	n/a	24600	96310	117680	31180	8030	-6830	-10	-7870	5400	2760	4090
	Dual Thrust	562		Crude	8/06	n/a	-3260	21600	40340	18020	8790	-4830	9380	-5550	4810	5680	-4220
	Dual Thrust	562		Mini Russell	8/06	n/a	-2915	-3545	-21485	-8875	1555	-1080	-2980	2215	-885	-7930	4840
	Dual Thrust	562		Unleaded	8/06	n/a	-6967	53461	52047	32113	2369	-6052	7203	-12109	-6245	5720	-4435
	Dual Thrust	562		SP Midcap	8/06	n/a	0	-5770	12345	2930	1735	-2040	3220	-4795	-3370	-2410	-1925
	Dual Thrust	562		Silver	8/06	n/a	0	-5175	75855	32025	18135	17480	7735	1055	11990	7410	4540
	Dual Thrust	562		Gold	8/06	n/a	0	10590	30380	14060	-2890	3800	1940	7090	6340	-570	-1090
35	The Big Blue	242	*	S&P	8/96	-10125	-3075	14625	21450	25100	-1300	6600	4000	425	2075	125	5850
36	Ultimate Trading Dev. I	323		Euro C	8/00	-5001	9901	14750	25788	-18150	2513	0	0	8225	-8113	0	8900
	Ultimate Trading Dev. I	323		Jap Yen	8/00	2174	-12063	-2463	7239	-14951	-3038	-3188	0	625	-7038	0	0
37	EGE 6%	470		Euro C	4/04	-15175	-10113	-188	-23225	15400	2513	2450	-1513	-1750	-1175	5675	-250
38	Big Blue 2	664	*	S&P	4/09	n/a	n/a	n/a	n/a	14575	-7775	11550	-1775	-1350	-3225	-925	-2875
39	Castor YM	679	*	Mini Dow	6/10	n/a	n/a	n/a	n/a	2810	265	255	-1080	-190	735	1100	475
40	Aberration Plus	300		Jap Yen	3/99	4311	-7163	-13226	12713	-4674	-6100	0	0	9463	-6375	-4550	0
	Aberration Plus	300		S Franc	3/99	-1187	-9952	-3976	3625	87	675	0	0	6000	-2213	0	1688
	Aberration Plus	300		Coffee	3/99	11194	-2720	-7069	-3863	-10839	0	0	0	-4425	0	0	1275
	Aberration Plus	300		Bonds	3/99	-5050	3100	-2420	-1820	-1910	0	0	-4650	0	0	-2660	0
	Aberration Plus	300		T Note	3/99	-8670	880	2350	2640	-620	0	0	0	2060	-2790	0	0
	Aberration Plus	300		Euro C	3/99	2762	-6026	-5113	25339	12538	2513	0	0	8225	-2588	0	8225
	Aberration Plus	300		B Pound	3/99	-4164	3907	-8126	17001	5538	1938	0	-2800	0	0	0	2650
41	Dollar Trader for Curr.	236		Euro C	1/99	-4051	-5414	14863	388	-151	-1713	0	2150	-775	-2600	3850	7625
	Dollar Trader for Curr.	236		Jap Yen	1/96	7562	-4650	13850	21152	-16215	-388	0	2488	2675	-6838	-125	-5275
42	Trader's Profit Motive	93		S&P	9/89	14325	27450	6725	-151175	52850	26425	0	0	19800	0	0	3275
43	Vantage MR	681	*	Mini Russell	6/10	n/a	n/a	n/a	n/a	1650	80	230	-210	1170	280	940	-500
44	Echo DT	626	*	Mini Russell	1/08	n/a	n/a	n/a	-2360	-6670	-2235	-840	750	-670	-95	-1140	65
45	Super Turtle	561		Cotton	12/05	n/a	1645	-5775	3760	-9680	-2085	-3430	270	0	0	-845	-905
	Super Turtle	561		Euro C	12/05	n/a	-10238	-5225	12963	9025	0	0	0	0	14838	0	0
	Super Turtle	561		Copper	12/05	n/a	27363	-2938	-11575	61163	0	26288	-4800	0	0	2413	-8100
	Super Turtle	561		Jap Yen	12/05	n/a	-7625	8925	-12837	3538	-3238	0	0	0	-1300	-3913	0
	Super Turtle	561		Nat Gas	12/05	n/a	58855	-8100	4445	42750	-1255	-1115	-6005	0	-6280	-5975	0
	Super Turtle	561		Sugar	12/05	n/a	1544	4441	-661	1770	0	0	0	1933	0	0	2288
	Super Turtle	561		T Note	12/05	n/a	2056	-850	604	7131	0	0	-231	0	-1450	-1591	0
46	Dr. Jenkins System	62		B Pound	6/88	5756	-5633	-13846	13294	-26250	-1281	-1563	-2125	-2375	0	1019	5306
	Dr. Jenkins System	62		Jap Yen	6/88	2876	-3939	-9376	9424	238	2938	-2063	1650	6950	-4400	-463	288
	Dr. Jenkins System	62		Gold	6/88	1320	-1030	-250	19880	-170	-4320	2510	-730	9040	-4260	-2420	-3550
47	Jen Jamer	656	*	Mini Midcap	1/09	n/a	n/a	n/a	11770	1600	-930	-115	300	130	290	215	690
48	SAGA	472		T Note	4/04	-2270	3580	7290	11140	-7820	-2880	0	0	3890	-2790	-2030	-1430
	SAGA	472		Crude	4/04	-11610	4690	19430	0	0	0	0	0	0	0	0	0
	SAGA	472		Euro C	4/04	-6188	-7164	5799	5688	1250	0	0	0	4100	-2850	0	10063
	SAGA	472		Jap Yen	4/04	11900	-16791	576	16989	-1850	0	0	1325	5925	-6800	-2638	0
49	%C DayBreaker	405	*	S&P	10/02	-10675	21375	-8600	37350	27375	1800	175	6350	2850	-500	7075	4825
50	SPMD 500	413	*	S&P	4/05	-6000	1825	9075	-4925	24775	-2600	10025	1375	-2225	-4750	375	675
51	EVE T Bond	288		Bonds	3/98	1050	-990	2570	4720	-6250	0	0	1640	0	-790	-680	250
52	R-Levels	186	*	S&P	7/93	-5700	-14100	4725	-2750	2925	775	8050	-2800	-2025	-175	-1600	2425
53	DCB Lumber	544		Lumber	12/05	0	61	1092	-243	-2625	154	113	0	0	0	-348	0
54	Qtech S&P	568		Mini S&P	9/06	n/a	625	-6750	-13388	20663	3975	-1400	2063	1638	613	350	-725
55	Volatility	85		Coffee	1/87	-31856	-15077	-13295	-7424	-15582	-6544	-5794	-3206	1650	-2194	-7331	1650
	Volatility	85		Copper	1/87	11150	-4126	30064	23762	1726	10388	0	0	7963	0	-2025	2263
	Volatility	85		Jap Yen	1/87	-8389	-7689	11263	3824	-42528	-6950	0	1150	-5538	-6700	0	-1750
	Volatility	85		Nat Gas	1/87	32630	28740	-21990	82210	6670	10090	-1240	1030	0	2840	0	-5040
	Volatility	85		Euro C	1/87	-5275	-3551	8401	6712	17388	2513	0	0	8225	-3875	0	13138
	Volatility	85		Euro \$	1/87	-2275	-2275	-1725	650	125	425	0	0	350	-125	0	-425
	Volatility	85		\$ Index	1/87	-6560	-3460	-310	-80	3840	1610	0	0	3510	-1740	0	3410
	Volatility	85		Cotton	1/87	-9400	-180	4035	-1445	-2710	-3775	-845	-1585	2400	0	0	-745
	Volatility	85		Bonds	1/87	-14100	5080	-5900	-20260	7910	-3360	0	-6940	-4670	0	3830	310
	Volatility	85		Live Hogs	1/87	6324	-2988	3712	-6016	-3784	0	1456	-932	-4	0	-320	0
56	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	11905	10220	50	250	275	2240	-745	-240	155	2470
57	CTB3 SW	623		Euro C	1/08	n/a	n/a	n/a	12263	5475	-3175	500	4400	4500	-3400	-575	4400
58	The Mystery System	196		B Pound	11/93	-8762	-2750	-8008	-383	-3426	-588	-2725	-4263	900	1125	-1006	556
	The Mystery System	196		Euro C	12/98	10624	-7663	2413	22739	3650	-2588	2625	-1750	-2975	2063	-1863	7913
	The Mystery System	196		Jap Yen	11/93	10750	-11178	-5951	10287	8476	2888	0	0	10338	-8038	0	-3838
	The Mystery System	196		S Franc	11/93	887	538	-4715	-3837	6274	675	0	0	6000	-3150	0	4813
	The Mystery System	196		Coffee	11/93	8307	-14831	-3132	17230	-4651	6563	-4706	-4800	-2419	-1050	0	5250
59	Balance Point	386	*	S&P	5/02	-8025	-24425	-5300	63700	550	-6450	7125	8975	-10575	-3450	-3300	1150
60	EuroDollar Indicator	221		Euro \$	5/95	-625	25	-3225	-150	2275	775	0	0	175	0	-300	0
61	Directional Movement	82		Coffee	1/87	-13761	2418	-9751	-4465	-16203	-1256	-2663	75	-10425	-94	-2944	-188
	Directional Movement	82		Copper	1/87	-88	-17701	34477	49338	1437	10000	-1738	-9513	4438	0	2500	1488
	Directional Movement	82		Jap Yen	1/87	-4162	-5414	1750	-6800	-5861	488	0	-325	6988	-5925	1375	-1550
	Directional Movement	82		Nat Gas	1/87	-10560	-5770	-62540	70860	-38440	-2980	-3030	-2820	1880	-7290	1780	4490
	Directional Movement	82		Euro C	1/87	662	-3214	7937	17049	25926	2513	0	0	8225	-2		

Mar 2010	April 2010	May 2010	June 2010	July 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 Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req. Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req. Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)
0	0	20525	7925	26500	36700	58300	27	55.6	6802	-5456	4	84375	43.5%	76.0%	85900	59200	24.9%	179.6%
0	0	16488	-900	8550	22063	8438	10	50.0	8045	-3632	2	10500	210.1%	76.0%	103488	15775	241.4%	179.6%
1030	4510	-6650	2940	-6720	680	16250	153	47.1	1301	-1150	6	13500	5.0%	76.0%	271730	16250	492.9%	179.6%
-6880	-3110	-1830	2550	-10740	-5950	26970	67	38.8	2400	-1667	6	13500	-44.1%	76.0%	58150	35070	105.5%	179.6%
835	-4205	2445	-1955	6590	-555	15050	59	30.5	2389	-1062	10	12000	-4.6%	76.0%	-36200	48910	-73.9%	179.6%
-638	-8967	19803	-1042	-6716	-11109	27930	74	39.2	2456	-1830	7	15000	-74.1%	76.0%	134379	27930	219.4%	179.6%
-1275	-3795	-2020	-8925	5105	-20495	33550	177	45.2	859	-920	7	22500	-91.1%	76.0%	-5740	37315	-6.2%	179.6%
-8265	8820	17230	10500	9265	105895	11230	86	59.3	2874	-1162	9	12000	882.5%	76.0%	152205	39190	310.6%	179.6%
-10	680	3830	730	-90	19760	6820	43	41.9	2571	-1063	5	9999	197.6%	76.0%	58510	18750	143.3%	179.6%
4400	1950	-2450	5550	3275	30500	4650	101	53.5	1286	-830	4	42188	72.3%	72.3%	106463	50725	17.8%	17.8%
0	0	16488	0	-8250	19763	8850	7	71.4	7345	-8465	1	10500	188.2%	65.8%	58825	35938	55.1%	25.7%
0	0	-1675	0	7388	-6925	14313	6	33.3	4007	-3731	2	9000	-76.9%	65.8%	-7800	27663	-8.5%	25.7%
-3238	3825	8400	-8038	-13	6888	10438	229	46.3	924	-741	6	10500	65.6%	65.6%	-47700	91100	-70.8%	-70.8%
250	1475	14100	3850	13925	27225	17175	110	50.9	1521	-1073	6	42188	64.5%	64.5%	44375	17175	78.9%	78.9%
450	120	-565	1695	-190	3070	1350	81	58.0	222	-216	5	4800	64.0%	64.0%	5895	1350	122.8%	122.8%
0	0	-1875	0	3388	-6050	12800	6	33.3	6425	-4719	3	9000	-67.2%	63.0%	-2675	24825	-2.6%	6.3%
0	-2250	4100	-7038	0	963	7038	7	57.1	3116	-3827	1	9300	10.4%	63.0%	-5825	23438	-5.4%	6.3%
0	-3188	0	5513	4594	3769	6338	5	60.0	3794	-3807	1	7200	52.3%	63.0%	-41325	51431	-49.6%	6.3%
0	0	2480	0	5930	1100	7310	4	50.0	4205	-3655	2	9600	11.5%	63.0%	-11320	24080	-10.2%	6.3%
0	0	2000	0	3920	5190	2790	4	75.0	2660	-2790	1	5400	96.1%	63.0%	440	22680	0.7%	6.3%
0	0	16488	0	-3025	29838	3025	6	66.7	8863	-2819	1	10500	284.2%	63.0%	79750	16738	65.6%	6.3%
0	-663	0	0	0	1125	2800	4	50.0	2294	-1732	1	6000	18.8%	63.0%	22638	16819	32.6%	6.3%
-538	0	12250	-1863	6200	24588	3375	14	57.1	4324	-1661	2	10500	234.2%	61.5%	89538	20650	72.6%	55.2%
-3425	150	-4138	0	2275	-12600	19650	15	40.0	2213	-2875	5	9000	-140.0%	61.5%	70250	31313	52.6%	55.2%
0	0	-2625	0	3425	50300	2625	5	80.0	13231	-2624	1	84375	59.6%	59.6%	67450	248800	3.8%	3.8%
220	1170	1190	-1050	30	3550	2150	114	48.2	291	-211	6	6000	59.2%	59.2%	3650	2150	60.8%	60.8%
-480	1740	2980	1665	1720	3460	4925	52	55.8	447	-414	7	6000	57.7%	57.7%	-2480	10825	-16.0%	-16.0%
0	-750	-3660	0	-465	-11870	11870	13	23.1	460	-1326	4	6000	-197.8%	57.4%	-16675	18350	-58.5%	66.7%
0	0	0	0	28425	43263	438	4	75.0	14567	-439	1	10500	412.0%	57.4%	34950	15600	70.1%	66.7%
0	-2488	363	2063	3663	19400	12975	9	66.7	5798	-5140	2	13500	143.7%	57.4%	71925	40263	112.2%	66.7%
-3100	1463	-4475	0	2338	-12225	14563	9	22.2	1900	-2288	5	9000	-135.8%	57.4%	-15688	21463	-36.7%	66.7%
0	0	9090	0	-5480	-17020	20630	10	10.0	10255	-3031	6	13500	-126.1%	57.4%	95585	20630	149.1%	66.7%
0	0	0	5626	3722	13569	1397	5	80.0	3741	-1395	1	5400	251.3%	57.4%	18730	3140	73.0%	66.7%
-1356	-1231	0	0	7081	1222	5859	6	16.7	7081	-1175	5	5400	22.6%	57.4%	11845	8043	46.2%	66.7%
-950	-1975	3525	-2844	6325	3063	7694	23	39.1	2205	-1197	3	6000	51.1%	55.1%	3163	54213	2.3%	10.4%
-4263	2450	2463	-238	1075	6388	8838	30	43.3	2216	-1317	3	9000	71.0%	55.1%	42063	32600	20.8%	10.4%
-3790	-1510	8580	0	4780	4330	15530	19	42.1	3953	-2481	4	9999	43.3%	55.1%	13300	24780	5.9%	10.4%
-560	905	860	2645	1750	6180	1135	56	57.1	296	-137	6	11250	54.9%	54.9%	19875	2735	111.6%	111.6%
-1550	-1330	3200	0	3910	-1010	9130	10	40.0	2793	-2030	3	5400	-18.7%	54.4%	4570	14160	13.2%	23.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	54.4%	21620	28940	25.0%	23.9%
0	0	11025	0	325	22663	2850	5	80.0	6378	-2849	1	10500	215.8%	54.4%	24775	21188	36.8%	23.9%
0	0	-813	-2450	4675	-775	12700	8	50.0	3153	-3347	2	9000	-8.6%	54.4%	8025	17113	13.9%	23.9%
-1475	-5700	5100	575	1050	22125	9400	131	61.8	1008	-1189	6	42188	52.4%	52.4%	134650	28400	40.3%	40.3%
-2475	1650	5000	9125	5325	21500	13650	157	52.2	1288	-1120	4	42188	51.0%	51.0%	44425	29825	19.4%	19.4%
-670	2000	4120	-1240	240	4870	2690	12	50.0	1578	-766	3	9600	50.7%	50.7%	13550	19650	11.2%	11.2%
2400	2000	925	2425	8975	21375	6800	89	49.4	1442	-933	4	42188	50.7%	50.7%	136788	51175	18.7%	18.7%
706	0	1014	0	0	1639	845	6	83.3	497	-843	1	3300	49.7%	49.7%	-343	4663	-2.2%	-2.2%
3200	-463	-588	1575	-1438	6525	4700	106	65.1	475	-710	3	13500	48.3%	48.3%	3063	24000	5.7%	5.7%
0	-1706	-975	8906	4594	-10950	24450	15	33.3	3773	-2978	3	7200	-152.1%	48.3%	-64988	191738	-37.9%	10.7%
0	2650	0	10350	-1938	29650	5488	10	70.0	5446	-2824	2	13500	219.6%	48.3%	50713	56538	15.7%	10.7%
-2650	0	-6050	0	7388	-21100	28488	13	38.5	2408	-4147	3	9000	-234.4%	48.3%	-29875	79975	-13.9%	10.7%
0	10280	0	-6980	-8460	2520	15440	13	46.2	4190	-3238	4	13500	18.7%	48.3%	200500	43460	62.1%	10.7%
0	0	16488	-1138	8313	43663	3875	7	71.4	9735	-2494	1	10500	415.8%	48.3%	41738	59750	16.6%	10.7%
-300	0	425	0	-1125	-775	1550	8	37.5	400	-395	4	2250	-34.4%	48.3%	10125	8875	18.8%	10.7%
0	0	5760	-1020	4260	15790	1740	7	71.4	3710	-1375	1	3600	438.6%	48.3%	-10770	56240	-12.5%	10.7%
0	-65	-1530	-1005	1905	-5245	9165	15	26.7	2298	-1314	4	6000	-87.4%	48.3%	21625	29150	15.1%	10.7%
-2770	0	-1780	0	5930	-9450	18640	10	40.0	3333	-3797	4	9600	-98.4%	48.3%	2960	83870	1.3%	10.7%
-5092	-264	-1940	-152	944	-6304	8776	15	26.7	932	-913	9	3150	-200.1%	48.3%	-22272	27588	-29.6%	10.7%
410	2230	855	2600	235	10735	1940	95	55.8	455	-319	4	22500	47.7%	47.7%	31130	8335	42.6%	42.6%
-1800	-463	-10388	6050	4950	5000	16500	97	81.4	570	-2217	4	10500	47.6%	47.6%	19913	17725	73.4%	73.4%
-2456	656	4325	0	7169	3694	8456	21	52.4	1643	-1439	2	6000	61.6%	46.3%	-28656	51888	-28.1%	33.2%
-3225	-4450	12413	-463	5413	13113	8025	21	38.1	4653	-1855	4	10500	124.9%	46.3%	74688	26475	60.1%	33.2%
-5913	0	-5763	0	7388	-2938	23550	9	33.3	6871	-3920	6	9000	-32.6%	46.3%	50113	54088	32.8%	33.2%
-2125	-2513	7825	-5450	6325	12400	5450	9	55.6	5128	-3318	2	9300	133.3%	46.3%	58413	17888	36.9%	33.2%
-2419	-1125	-3394	3938	-2681	-6844	18075	20	25.0	4328	-1899	7	7200	-95.1%	46.3%	82500	35869	67.4%	33.2%
-9075	4000	25875	2375	2275	18925	27200	124	46.0	1583	-1066	10	42188	44.9%	44.9%	114550	65775	32.6%	32.6%
-250	0	350	-400	650	1000	725	9	44.4	519	-215	4	2250	44.4%	44.4%	4850	9675	13.9%	13.9%
-1256	-563	-3806	375	4594	-18150	30094	29	27.6	2241	-1719	10	7200	-252.1%	44.4%	-49013	99844	-28.9%	9.0%
0	8375	0	825	3588	19963	11250	16	56.3	4375	-2781	4	13500	147.9%	44.4%	61200	56025	19.0%	9.0%
-2850	0	4575	0	7388	10163	8950	15	60.0	2842	-2569	2	9000	112.9%	44.4%	31475	54288	14.6%	9.0%
0	1800	-7190	3400	-2970	-12930	15950	28	46.4	2866	-3343	3	13						

#3-2010 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
		#	Day Trd.			2005	2006	2007	2008	2009							
	Directional Movement	82		\$ Index	1/87	-4170	-2670	3820	9890	8720	1610	0	930	-540	-1970	0	4020
	Directional Movement	82		Cotton	1/87	-4820	-5305	3235	3780	-7735	-3785	-1710	-2200	3740	-1870	-2320	3455
	Directional Movement	82		Bonds	1/87	1920	-430	640	-12190	-24210	2240	-6980	-760	560	-3000	1570	-550
	Directional Movement	82		Live Hogs	1/87	2036	448	-7368	196	4932	0	1440	-1336	3340	-1276	-1192	-536
62	Catscan II	226		Jap Yen	8/95	5588	2950	1126	6800	-20901	-5725	-888	0	2888	-6450	0	1950
	Catscan II	226		Coffee	8/95	6300	-1930	-1407	-10050	10331	-413	3019	19	1388	-825	1613	3056
	Catscan II	226		Euro C	12/98	2199	1349	-14015	20388	-14074	1213	0	0	1400	-5725	0	11350
	Catscan II	226		Crude	8/95	4930	-1870	-14240	111510	-22780	-2470	-890	-1100	-5740	-1230	-6030	-5670
	Catscan II	226		S Franc	8/95	-8702	9613	-4801	1050	-16202	-2888	-1363	3438	-1100	-525	1613	5788
	Catscan II	226		T Note	8/95	-2230	-11460	9950	280	1990	-1170	0	0	3870	-3020	-1750	860
	Catscan II	226		Bonds	8/95	-20630	8380	-1670	-27600	-13050	-4120	0	-1040	-4120	0	0	-610
63	Trendchannel	292		Jap Yen	6/98	8087	-13252	438	10075	-7163	-6100	0	625	5925	-10475	-3025	0
	Trendchannel	292		Euro C	12/98	-5339	-11501	-4239	16537	-11037	2513	0	0	8225	-2850	0	8925
	Trendchannel	292		T Note	6/98	-3590	1730	4930	-2090	-7770	-2880	0	-540	1620	-2800	-2020	-1610
64	DCS II	111		Jap Yen	1/90	2325	-11852	-4450	14475	-12138	-4763	0	0	8638	-7163	0	-5175
	DCS II	111		S Franc	1/90	-4826	-6326	-3576	9276	-5000	675	1838	0	1388	-3150	0	2713
	DCS II	111		Pork Bellies	1/90	8152	-9856	-2000	-20524	-3344	0	-2084	0	0	0	-1276	-3732
	DCS II	111		Coffee	1/90	6226	-13182	-2718	-1558	-21431	-8025	0	0	919	0	-3113	2250
	DCS II	111		Sugar	1/90	1366	9599	-2263	-2161	6216	0	6552	-3371	0	0	0	-1086
65	LPR ML-88	671	*	Mini S&P	7/09	n/a	n/a	n/a	n/a	725	263	-50	38	0	100	338	-88
66	TSL_SP_1.0Z	669		S&P	1/08	n/a	n/a	n/a	144100	73300	5125	11950	-825	3150	4525	3400	2800
67	R-Mesa 5	411	*	S&P	3/02	-10650	-27625	20300	3950	20325	-2550	725	-250	-1775	3500	-2450	-4550
68	RC Beginner	643	*	Mini S&P	6/08	n/a	n/a	n/a	18713	2288	-1200	-688	1400	-1400	-350	-400	438
	RC Beginner	643	*	S&P	6/08	n/a	n/a	n/a	88700	14550	-5650	-3275	7050	-6925	-1475	-1975	525
69	Mike Culler System	104		S Franc	7/89	-3065	-5588	3525	-10788	-28439	-4550	-1500	0	-2163	3375	425	3275
	Mike Culler System	104		Jap Yen	7/89	-16552	3001	163	1163	-1950	38	-1275	2413	7250	-5088	-1275	-263
70	Black Crusader UD	575		S&P	1/07	n/a	n/a	-11800	114525	-2950	7650	1700	-2600	75	-4125	5300	400
71	Odyssey EM	680	*	Mini Midcap	6/10	n/a	n/a	n/a	n/a	1370	20	650	560	-440	0	-70	-80
72	Catscan III Const.	422		\$ Index	5/03	5750	-2910	2720	6590	-5060	-2450	-1100	760	-4030	-570	0	4600
	Catscan III Const.	422		F Note	5/03	425	-2360	1450	3535	-2050	-690	-160	-940	940	-1135	-45	375
	Catscan III Const.	422		Jap Yen	5/03	5451	1226	8526	15427	-15152	-1925	0	-3175	-2288	-7150	-1375	1475
	Catscan III Const.	422		Euro \$	5/03	-1775	-2925	-4125	-1900	50	725	-450	-550	50	-300	50	-625
	Catscan III Const.	422		Euro C	5/03	2986	3999	11339	16651	17163	-2963	0	0	8225	-638	0	16375
	Catscan III Const.	422		S Franc	5/03	3624	-476	-5488	6536	2762	-4163	0	0	6000	-400	13	3475
	Catscan III Const.	422		T Note	5/03	3790	-5810	5370	-950	1350	-2300	-2270	-540	-110	-2100	1160	2150
73	Zenith* 1000	233		S&P	10/95	-19875	48875	32525	-4125	44100	9900	16325	3675	13025	2875	-1425	-550
74	Auto Core Duo	603		Mini Nat Gas	8/07	n/a	n/a	-2150	6145	-1328	-1005	-835	1138	2398	-2410	-3065	400
	Auto Core Duo	603		Mini Crude	8/07	n/a	n/a	2843	14618	14618	4438	1388	-50	2445	438	-838	-1688
	Auto Core Duo	603		Gold	8/07	n/a	n/a	-2195	22775	8075	1530	-3570	80	-940	1735	1255	-10
	Auto Core Duo	603		Euro C	4/08	n/a	n/a	n/a	-14888	4213	2550	-638	1688	1738	-1150	200	-2125
	Auto Core Duo	603		Soybeans	4/08	n/a	n/a	n/a	26913	1325	-325	-200	1375	-1950	2188	3313	-2400
75	LPR LIM-2	690	*	Mini S&P	1/10	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	675	200
76	Alpha DT	619	*	Mini Midcap	1/08	n/a	n/a	n/a	-7380	-3335	-810	-830	-510	-300	-825	-145	-120
77	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	-2200	-2725	675	-688	1638	1125	1875	113	138	0
	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	-1550	-3175	-3600	-588	1075	25	-438	0	213	0
78	GK Universal Trader II	551		Euro C	3/06	n/a	-6850	14388	12988	-19988	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		Nikkei	3/06	n/a	0	0	14900	0	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		Rough Rice	3/06	n/a	-4630	-1535	0	405	0	0	405	0	0	0	0
	GK Universal Trader II	551		Gold	3/06	n/a	0	10025	0	-3020	0	0	0	13575	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		Cotton	3/06	n/a	0	7180	8185	0	0	0	0	0	0	0	0
79	William Tell Bonds	262		Bonds	9/97	-6440	1760	-4750	9080	5010	2880	-1580	1760	1510	-1990	0	0
80	Turtle Trading System	249		Bonds	1/90	220	1980	-3430	2900	1220	0	-1980	-1390	460	-2390	70	0
	Turtle Trading System	249		B Pound	1/90	-1869	1110	-5965	14663	-9513	-75	0	-1050	-75	0	0	3750
	Turtle Trading System	249		Jap Yen	1/90	-775	-9526	2062	87	4313	-1138	0	1963	1813	-4300	-75	0
	Turtle Trading System	249		Crude	1/90	2220	-1310	19130	117300	-4420	0	0	340	-270	0	-4000	-80
	Turtle Trading System	249		Copper	1/90	7575	15438	17037	44738	27588	13363	-1638	0	-225	-2100	-75	-3000
	Turtle Trading System	249		Coffee	1/90	5270	-2589	-8382	-5027	-12713	-75	0	-2625	-2494	-1969	-2456	2700
81	LPR Beta	688	*	Mini S&P	1/10	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	775	-50
82	Checkmate	342		S Franc	4/01	-1788	-25	-1238	2700	-6150	0	0	-1988	0	0	0	0
	Checkmate	342		Euro C	4/01	2150	3888	6538	19813	-1150	0	10725	0	0	0	0	8613
	Checkmate	342		Crude	4/01	-3580	-8965	10720	15505	-5250	0	0	-3255	0	0	0	-3565
	Checkmate	342		Nat Gas	4/01	-15440	-24650	-8725	-3395	-8170	0	-3025	0	0	0	0	0
	Checkmate	342		\$ Index	4/01	3945	2545	2970	4800	-40	0	0	0	0	0	-1350	0
	Checkmate	342		Nikkei	4/01	4275	2675	11375	-4225	-5625	0	0	-1950	0	-1600	0	0
	Checkmate	342		Bonds	4/01	-2931	7819	450	8588	-10256	0	0	-2513	0	0	-1888	0
	Checkmate	342		Jap Yen	4/01	2838	-338	-3763	7613	-5238	0	0	1025	0	0	0	0
83	LPR HYL-6	662	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	463	138	-163	763	-663	-113	675	213
84	RC Advance ++	570	*	Mini S&P	12/06	n/a	125	-4550	-7238	-7150	-488	-1300	-463	550	-825	1338	950
	RC Advance ++	570	*	S&P	12/06	n/a	125	-10025	-12225	-25825	375	-5725	-3100	2825	-3400	7250	6500
85	I-Master	366		S&P	11/01	-67625	-8000	62750	162000	-10500	3525	6025	-11400	11050	-9475	7775	-7850

Mar 2010	April 2010	May 2010	June 2010	July 2010	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	12 Mos % Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Release (20)	%Chng Min.Req Release (22)
-1020	-1980	5060	-540	4740	10310	3310	15	40.0	2902	-789	4	3600	286.4%	44.4%	69980	31080	81.3%	9.0%
-1255	-4470	-4500	-1365	-365	-16645	17915	27	11.1	3023	-1071	12	6000	-277.4%	44.4%	-12595	40460	-8.8%	9.0%
-2230	-950	6810	0	5930	2640	12340	18	33.3	3505	-1530	6	9600	27.5%	44.4%	-31960	50990	-13.9%	9.0%
-1112	0	1432	-1800	1060	20	4872	19	31.6	1343	-619	5	3150	0.6%	44.4%	-25572	37728	-34.1%	9.0%
-5050	0	13	0	7388	-5875	14888	13	38.5	3455	-2898	3	9000	-65.3%	44.0%	11388	34300	8.3%	26.5%
-1294	338	-2156	9019	1425	15188	3225	26	42.3	2438	-775	3	7200	210.9%	44.0%	74156	49650	67.5%	26.5%
0	0	16488	0	2488	27213	10375	10	50.0	8305	-2862	4	10500	259.2%	44.0%	76975	29900	62.0%	26.5%
-1030	1810	-5140	4420	1780	-21290	27490	21	33.3	2074	-2555	8	13500	-157.7%	44.0%	83460	42790	40.5%	26.5%
-4188	-1350	8775	-2825	6975	12350	5538	18	33.3	4446	-1191	5	9300	132.8%	44.0%	12425	22613	8.8%	26.5%
-2100	-1290	3550	0	3910	2860	7300	11	45.5	2546	-1648	2	5400	53.0%	44.0%	28620	15960	34.8%	26.5%
-1420	-1830	5120	0	5930	-2090	13140	9	33.3	4130	-2410	4	9600	-21.8%	44.0%	-26060	60560	-17.8%	26.5%
-3013	0	-813	-2450	4863	-14463	19775	11	36.4	3025	-3799	4	9000	-160.7%	41.8%	13275	24563	12.0%	27.0%
0	0	16488	0	-4763	28538	5088	7	71.4	7295	-3957	1	10500	271.8%	41.8%	57138	35875	46.0%	27.0%
-1390	-1160	3200	0	3910	-3670	10780	10	30.0	2910	-1771	5	5400	-68.0%	41.8%	12360	21470	18.6%	27.0%
-5913	0	-10513	0	7388	-17500	28763	9	22.2	8013	-4786	6	9000	-194.4%	41.7%	35900	66638	19.1%	6.0%
-1838	0	6800	-5063	3075	6438	5063	9	66.7	2748	-3356	1	9300	69.2%	41.7%	19250	29113	9.9%	6.0%
-564	2520	0	-1328	19928	13464	7656	7	28.6	11224	-1802	4	3600	374.0%	41.7%	-34200	74652	-45.4%	6.0%
-2831	-1444	0	9806	4594	2156	12244	8	50.0	4392	-3853	2	7200	29.9%	41.7%	6263	110119	4.2%	6.0%
0	6261	0	-2498	3976	9834	4458	7	42.9	5596	-1744	2	5400	182.1%	41.7%	15915	10394	14.1%	6.0%
0	638	650	88	788	2763	513	40	82.5	135	-242	2	6750	40.9%	40.9%	3138	513	42.9%	42.9%
-22950	2325	16775	-12275	20100	34100	23675	22	59.1	6258	-5253	3	84375	40.4%	40.4%	227575	30750	104.4%	104.4%
-2425	425	16425	4350	5350	16775	14475	147	43.5	1531	-977	6	42188	39.8%	39.8%	86875	44350	24.2%	24.2%
-288	388	3588	1763	100	3350	3063	70	50.0	370	-274	8	6750	49.6%	39.5%	26588	4738	181.8%	147.2%
-3500	2100	19600	9925	-425	15975	17975	71	47.9	1975	-1384	8	42188	37.9%	39.5%	129500	27175	141.7%	147.2%
-4200	-1775	7650	-763	8750	8525	8213	24	29.2	3648	-1003	7	9300	91.7%	39.3%	-32963	78225	-16.5%	-3.9%
-1100	-550	-2900	-913	2338	-1325	12088	26	30.8	2369	-1128	7	9000	-14.7%	39.3%	17750	41325	9.2%	-3.9%
725	3400	15175	-3375	8625	32950	11725	48	62.5	2303	-2008	4	84375	39.1%	39.1%	103425	40100	33.4%	33.4%
620	270	1700	1270	-230	4270	1310	57	66.7	262	-300	3	11250	38.0%	38.0%	4850	1540	43.1%	43.1%
-1490	-490	4670	0	600	500	7390	17	29.4	2522	-1009	5	3600	13.9%	37.8%	23110	11450	87.5%	42.8%
-1335	-195	1010	-1090	-225	-3490	3740	25	24.0	488	-338	7	3000	-116.3%	37.8%	-2000	7640	-9.1%	42.8%
-4063	25	-338	-4375	2688	-20500	23188	24	33.3	2030	-2294	4	9000	-227.8%	37.8%	5213	29963	7.9%	42.8%
-525	-850	475	-400	650	-1750	3200	33	15.2	390	-132	19	2250	-77.8%	37.8%	-13100	13825	-79.4%	42.8%
-2525	-138	12450	0	7225	38013	3875	13	46.2	8054	-1481	2	10500	362.0%	37.8%	95938	24013	124.6%	42.8%
-1325	-2575	7250	-3963	4213	8525	4375	19	36.8	3604	-1389	5	9300	91.7%	37.8%	8150	19675	12.0%	42.8%
-1920	-300	3570	-4750	2390	-5020	7410	18	27.8	2092	-1192	5	5400	-93.0%	37.8%	17800	11130	44.9%	42.8%
0	0	-8600	-3275	-250	31700	16975	18	50.0	7153	-3631	4	84375	37.6%	37.6%	148150	46275	11.6%	11.6%
63	888	630	630	-1278	-2448	6575	114	35.1	505	-306	17	3750	-65.3%	37.0%	935	7293	8.3%	115.5%
-2530	263	-270	3005	-820	5780	7205	146	35.6	764	-361	8	6750	85.6%	37.0%	37245	8225	183.9%	115.5%
1140	-2275	2745	1815	-1590	1915	8325	101	36.6	1228	-679	6	9999	19.2%	37.0%	31735	8325	105.8%	115.5%
-2350	38	1275	-1600	450	75	8525	131	41.2	759	-531	6	3600	2.1%	37.0%	-14788	23550	-176.0%	115.5%
1588	-275	4175	-1825	1275	6938	4313	109	44.0	835	-542	7	9000	77.1%	37.0%	34088	14525	162.3%	115.5%
650	288	75	63	450	2400	838	52	75.0	121	-178	4	6750	35.6%	35.6%	2400	838	35.6%	35.6%
-890	2050	2975	720	2650	3965	4775	117	43.6	425	-268	7	11250	35.2%	35.2%	-3475	11870	-12.0%	-12.0%
925	-1275	-275	200	1075	4850	2550	87	43.7	489	-281	8	6750	71.9%	34.4%	-3463	10138	-17.1%	-16.0%
675	-250	-275	200	1475	2113	1775	95	46.3	318	-233	4	13500	15.6%	34.4%	-6288	10788	-15.5%	-16.0%
0	0	16175	0	0	16175	0	1	100.0	16175	0	0	10500	154.0%	34.3%	16713	19988	36.0%	26.7%
0	0	0	0	0	0	0	1	0.0	11409	0	1	9600	0.0%	34.3%	2640	14288	6.2%	26.7%
0	0	-4625	0	0	-4625	4625	1	0.0	4225	-4625	1	15000	-30.8%	34.3%	10275	4625	15.5%	26.7%
0	0	0	0	0	0	0	1	0.0	34508	0	1	15000	0.0%	34.3%	45353	0	68.5%	26.7%
-4545	0	0	4075	0	-65	4545	3	66.7	2240	-4552	1	3750	-1.7%	34.3%	-6230	10305	-37.6%	26.7%
0	0	0	0	0	13575	0	1	100.0	13575	0	0	9999	135.8%	34.3%	7005	16870	15.9%	26.7%
0	0	0	0	0	0	0	1	0.0	705	0	1	3150	0.0%	34.3%	-5072	12017	-36.5%	26.7%
0	0	0	0	0	0	0	1	0.0	8965	0	1	6000	0.0%	34.3%	15365	9625	58.0%	26.7%
0	410	0	630	-360	3260	2840	24	75.0	622	-1323	2	9600	34.0%	34.0%	26390	14170	21.0%	21.0%
-4200	-860	6100	0	5930	1740	10290	11	36.4	3585	-1803	3	9600	18.1%	33.5%	29790	25080	14.8%	30.4%
0	-863	1563	-1431	2050	3869	1431	8	37.5	2454	-699	3	6000	64.5%	33.5%	26650	54169	21.2%	30.4%
0	-613	-2625	0	5538	563	7613	9	44.4	2547	-1921	4	9000	6.3%	33.5%	71750	21788	38.1%	30.4%
0	-70	-5870	5910	0	-4040	10290	7	28.6	3125	-2060	5	13500	-29.9%	33.5%	143970	17570	51.0%	30.4%
-1663	2613	0	10350	-3138	14488	9063	13	38.5	5898	-1880	5	13500	107.3%	33.5%	104175	23700	36.9%	30.4%
-1950	0	0	7350	4594	3075	9619	9	33.3	4881	-1925	5	7200	42.7%	33.5%	-2831	90694	-1.9%	30.4%
588	50	238	350	263	2213	1038	75	66.7	127	-166	4	6750	32.8%	32.8%	2213	1038	32.8%	32.8%
175	0	0	1863	0	50	1988	3	66.7	1019	-1991	1	9300	0.5%	32.8%	-713	8688	-0.8%	13.4%
0	0	0	0	0	19338	0	2	100.0	9669	0	0	10500	184.2%	32.8%	54238	11875	54.9%	13.4%
0	0	0	3825	0	-2995	6820	3	33.3	3825	-3406	2	13500	-22.2%	32.8%	14315	20350	11.3%	13.4%
8565	0	0	0	-2975	2565	3025	3	33.3	8565	-2994	1	13500	19.0%	32.8%	-40495	81195	-31.9%	13.4%
0	0	3830	0	0	2480	1350	2	50.0	3830	-1350	1	3600	68.9%	32.8%	24710	3595	72.9%	13.4%
0	-1275	0	950	0	-3875	4825	4	25.0	950	-1608	3	15000	-25.8%	32.8%	10950	14400	7.8%	13.4%
0	0	0	0	8800	4400	4400	3	33.3	8800	-2195	2	9600	45.8%	32.8%	28238	12144	31.2%	13.4%
0	-2550	0	0	7088	5563	2550	3	66.7	4056	-2556	1	9000	61.8%	32.8%	14775	7788	17.4%	13.4%
625	-413	313	350	438	2163	1200	76	72.4	128	-233	3	6750	32.0%	32.0%	2663	1200	29.6%	29.6%
-575	1025	-263	238	238	425	2713	119	37.0	270	-153	9	6750	6.3%	31.3%	-15863	19400	-62.7%	-21.7%
-2350	5350	375	5725	1075	14900	12875	117	59.8	1101	-1321	6	42188	35.3%	31.3%	-24025	54		

#3-2010 ISSUE

Rank by % Chng	System Name Col.17 (1)	System		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
						2005	2006	2007	2008	2009							
	I-Master	366		Nasdaq	11/01	-52550	-9125	-22850	36325	-19376	3375	3625	-15725	-7200	2300	-700	3325
	I-Master	366		Mini Russell	11/01	5750	-52650	69625	215610	-12850	-4230	-1785	-10160	1705	-6155	1785	-865
86	LPR Quantitative P2	646	*	Mini S&P	5/08	n/a	n/a	n/a	2513	425	0	213	400	0	-50	88	313
87	Delphi Universal	509		Mini Midcap	9/05	4545	3155	11380	13395	7270	-1910	-1325	2710	-2880	705	1615	790
88	XS Bonds	267		Bonds	11/97	-3360	5650	-4580	-17020	-17110	1680	-1740	2770	-2470	-2600	-2460	-2460
89	R-Breaker	187	*	S&P	7/93	-20475	-7100	42425	8350	9750	-4550	7550	525	-5025	-3350	925	4250
90	RC Intermediate	610	*	Mini S&P	12/07	n/a	n/a	688	-1750	-3063	-363	-1038	1675	-988	-1088	-425	288
	RC Intermediate	610	*	S&P	12/07	n/a	n/a	8550	10150	-3625	-400	-1075	5175	-5725	-5725	-1775	75
91	Trend Harmony	515		Cotton	12/05	80	-1250	-10285	1550	-4095	0	0	0	0	0	0	0
	Trend Harmony	515		Euro C	12/05	-3225	2125	813	11163	-6150	0	0	0	0	0	7038	0
	Trend Harmony	515		Copper	12/05	0	10687	37725	9062	28200	0	-3075	0	-3075	0	0	0
	Trend Harmony	515		Jap Yen	12/05	-3088	-19988	8013	8050	3275	0	0	0	0	2363	0	-3075
	Trend Harmony	515		Nat Gas	12/05	-9245	10415	-4185	6870	4910	0	0	-6150	0	-3075	0	0
	Trend Harmony	515		Sugar	12/05	0	5778	447	-3066	1776	0	0	0	0	0	0	0
	Trend Harmony	515		T Note	12/05	0	47	-2307	-8225	2547	0	0	0	-2763	-3075	0	-4041
92	Murlantic Cattle Method	34		Live Cattle	6/82	-5816	1144	-2722	-3756	2416	-856	-428	-736	1312	-212	1884	-1048
93	Auto NRangeR	633		S&P	4/08	n/a	n/a	n/a	-53175	36175	7225	-625	8425	725	1525	2500	1125
	Auto NRangeR	633		Mini S&P	4/08	n/a	n/a	n/a	-9925	8450	1513	-88	1738	138	325	513	238
94	CTS Crash Control	511		Nasdaq	10/05	4000	-7755	-6925	14560	4725	0	11675	5350	6725	0	-11025	-250
	CTS Crash Control	511		Russell 2K	10/05	8200	43425	-49975	53180	5665	0	4930	2325	35	0	0	-130
	CTS Crash Control	511		SP Midcap	10/05	3960	4860	-7730	10330	8360	0	5075	2365	795	0	0	-1875
	CTS Crash Control	511		S&P	10/05	-25975	21725	-4300	55225	43775	0	15725	11675	8675	0	0	875
95	Trend Weaver	604		T Note	8/07	n/a	n/a	3022	2247	9296	0	255	-445	0	435	0	206
	Trend Weaver	604		Crude	8/07	n/a	n/a	15995	-4880	44245	0	-5620	0	345	0	-2285	0
	Trend Weaver	604		\$ Index	8/07	n/a	n/a	5410	3625	-4785	235	0	1485	-1155	-635	-1185	0
	Trend Weaver	604		Gold	8/07	n/a	n/a	10445	20990	6710	0	0	2515	0	11995	-2945	0
	Trend Weaver	604		Jap Yen	8/07	n/a	n/a	-1725	6100	-50	0	0	4638	0	1813	0	-38
	Trend Weaver	604		Palladium	8/07	n/a	n/a	840	19940	-660	970	1070	0	1040	2335	2930	0
96	Auto NRangeR Sh Term	641		Mini S&P	4/08	n/a	n/a	n/a	2413	6013	1275	188	-938	1513	150	1775	825
97	Impetus SP	589	*	S&P	12/06	n/a	-2650	35825	76025	-9400	-1500	250	1800	-1125	-525	1350	-50
98	HiProb	491		Mini Nasdaq	1/05	-565	3260	1700	1685	1620	0	975	0	-50	0	0	-640
	HiProb	491		Mini S&P	1/05	-2413	2963	3663	9613	5175	0	1275	175	0	0	0	-313
	HiProb	491		Mini Russell	1/05	3635	8485	8040	21325	2540	2455	1975	-275	-1155	0	0	-820
	HiProb	491		Mini Midcap	1/05	2380	8360	1110	20145	5390	0	3440	0	-805	0	0	-790
99	Kilo SW	627		Mini Midcap	1/08	n/a	n/a	n/a	14245	-9090	20	985	-2060	-5435	1750	-4835	1170
100	Serendipity	297		Bonds	1/99	3690	500	-6670	-550	1200	290	1960	-1320	-1400	1400	-2650	-390
101	RC Book 2	566	*	Mini S&P	10/06	n/a	-963	2638	1938	-3075	-688	25	1300	-1125	-888	800	-300
	RC Book 2	566	*	S&P	10/06	n/a	-4425	10175	34725	-4250	-1025	4050	7500	-6250	-5100	4300	-1275
102	LPR HYL-23	672	*	Mini S&P	7/09	n/a	n/a	n/a	n/a	163	38	-200	-25	0	75	700	513
103	RC Magic	659	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	-1138	138	-250	788	-863	-375	-538	175
	RC Magic	659	*	S&P	4/09	n/a	n/a	n/a	na/	-1825	2425	-1350	4325	-3850	-1800	-2600	1600
104	RC Trend	598	*	Mini S&P	8/07	n/a	n/a	4925	-10813	3650	-650	800	1613	-375	-475	-1050	1038
	RC Trend	598	*	S&P	8/07	n/a	n/a	20850	-19850	31100	-2850	4325	8425	-950	-700	-4825	5775
105	GK Grain Trader I	489		Corn	11/04	613	-2725	1463	15525	-5563	0	0	-1450	0	0	0	0
	GK Grain Trader I	489		Rough Rice	11/04	-250	-4675	-3045	15625	675	0	0	0	0	0	-345	0
	GK Grain Trader I	489		Wheat	11/04	1088	-4713	8725	4350	14462	0	0	3600	0	0	0	0
106	LPR Systematic M6	693	*	Mini S&P	4/10	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
107	FGCM Emerald	404	*	S&P	10/02	-1450	-18000	-1425	17150	-10625	-2575	-675	7350	-3675	-600	-150	-3225
108	GEMS NG Mini	605		Mini Nat Gas	6/07	n/a	n/a	-770	-1645	2435	988	1638	513	660	-1245	-1155	-500
109	Delta DT	625	*	Mini Midcap	1/08	n/a	n/a	n/a	450	-5765	-1220	-595	-1135	0	-345	865	895
110	STAT Const	345		Rough Rice	5/01	6	-5390	-1236	2616	50	1046	-2076	0	0	-814	-1396	-54
	STAT Const	345		Jap Yen	5/01	10613	-14501	-6639	19398	-2238	-3875	0	0	10338	-7788	-3625	0
	STAT Const	345		Crude	5/01	-11520	90	21970	93290	-21320	-3220	-1710	-6520	0	-5620	-5870	-5090
	STAT Const	345		\$ Index	5/01	-2060	-4500	-1060	3150	1140	1610	0	0	3510	-2100	0	1970
	STAT Const	345		S Franc	5/01	-8113	-10539	-6613	5237	2663	675	0	0	6000	-3275	0	3675
	STAT Const	345		T Note	5/01	-6320	3210	2970	710	1230	-650	0	0	3570	-3710	-2600	0
	STAT Const	345		Euro C	1/01	2962	-8851	1887	11063	14863	2513	0	0	8225	-2913	0	8925
111	STC S&P DayTrade	258	*	S&P	4/97	-7025	-7150	5475	66025	13650	1675	3525	-675	-4225	-1975	-2775	2900
112	JJ	334		Euro \$	1/01	308	-1083	-918	645	1405	13	425	106	131	0	0	25
113	QUAD	42		Bonds	12/87	-5190	-11950	-1840	1720	840	2400	-2110	-800	-3430	-310	-2640	420
	QUAD	42		S&P	12/87	-12075	2725	-13075	63150	4275	-6025	12400	-1450	-2525	-2700	-8900	425
114	Miracle Trading Mthd.	31		Bonds	6/86	2250	-2600	14030	16590	15090	1510	0	-3940	0	4060	-40	-1010
	Miracle Trading Mthd.	31		S&P	6/86	9025	-17525	21400	-106563	16475	-14000	-6875	-5675	14175	-5100	10225	2500
	Miracle Trading Mthd.	31		Pork Bellies	6/86	-8796	6516	3604	8672	688	0	4288	2408	0	6524	1720	144
	Miracle Trading Mthd.	31		Soybeans	6/86	-4725	1345	-8800	-19155	7785	9050	900	3690	2825	4015	0	-5735
115	LPR LIM-3	691	*	Mini S&P	4/10	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
116	Night & Day Daytrading	26	*	S&P	1/87	-11625	-5950	4950	-2200	75	0	-1100	-625	-1225	3025	-575	1025
117	RC Super	632	*	Mini S&P	4/08	n/a	n/a	n/a	5700	2175	-1338	13	800	438	675	800	-75
	RC Super	632	*	S&P	4/08	n/a	n/a	n/a	27150	9175	-6600	50	3850	2325	3350	3575	-25
118	RC Education	685	*	Mini S&P	1/10	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-213	550
	RC Education	685	*	S&P	1/10	n/a	n/a	n/a	na/	n/a	n/a	n/a	n/a	n/a	n/a	-4225	3075
119	Universal 2.0	468		T Note	11/03	-1140	-1210	-4820	-7120	-3130	-470	-460	-540	1530	-330	-1410	570
	Universal 2.0	468		Euro C	11/03	-4037	-10415	-4674	14776	-4389	300	2838					

Mar 2010	April 2010	May 2010	June 2010	July 2010	12 Mos		12 Mos		Max Con.	Min. Req'd	%Chng Min.Req	Combin. %Chng.	Total Net P/L	Total Max DD	%Chng Min.Req Cap.Since Release	%Chng Min.Req Cap.Since Release		
					Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)									Avg. Win (12)	Avg. Loss (13)
-7175	-4050	21800	10850	11550	21975	36500	63	49.2	3565	-2766	6	52500	41.9%	31.1%	59274	127775	12.8%	49.9%
1570	-1410	13440	6915	-940	-130	23280	66	47.0	1496	-1330	8	45000	-0.3%	31.1%	496079	87500	124.8%	49.9%
0	-213	-213	1788	-263	2063	1350	48	62.5	194	-209	3	6750	30.6%	30.6%	4438	4125	29.2%	29.2%
785	770	-1555	4885	2030	6620	7410	100	33.0	1602	-690	6	22500	29.4%	29.4%	49065	10995	43.6%	43.6%
-1200	-550	6210	4040	1560	2780	11740	13	46.2	2762	-1974	5	9600	29.0%	29.0%	-18830	46900	-15.2%	-15.2%
-4400	2750	750	4200	8575	12200	12800	164	42.7	1430	-936	9	42188	28.9%	28.9%	298800	44950	40.9%	40.9%
-338	-363	1875	1188	-513	-88	3213	127	66.1	148	-291	5	6750	-1.3%	28.2%	-2413	6813	-13.4%	26.3%
-2775	0	16675	11750	-2325	13875	19025	126	62	999	-1334	5	42188	32.9%	28.2%	36700	26500	32.6%	26.3%
0	0	0	0	1010	1010	2380	2	50.0	3390	-2380	1	6000	16.8%	27.3%	-12990	21135	-45.6%	38.1%
0	6175	-3075	0	8150	18288	6150	6	50.0	9171	-3075	2	10500	174.2%	27.3%	23013	10175	46.1%	38.1%
0	-763	0	11438	9363	13888	6913	5	40.0	10400	-2304	3	13500	102.9%	27.3%	105713	17375	164.9%	38.1%
-3075	0	-3075	0	1775	-5088	9225	5	40.0	2069	-3075	3	9000	-56.5%	27.3%	-11188	23075	-26.2%	38.1%
-3075	-3075	0	0	530	-14845	15375	7	14.3	3605	-3076	5	13500	-110.0%	27.3%	3145	32820	4.9%	38.1%
1179	0	0	1639	4147	6965	0	3	100.0	2322	0	0	5400	129.0%	27.3%	11901	6927	46.4%	38.1%
0	-1853	0	0	8769	-2963	11731	7	14.3	8769	-1957	6	5400	-54.9%	27.3%	-5064	15197	-19.7%	38.1%
1488	-1260	-428	0	1076	792	2020	31	19.4	1107	-235	9	3000	26.4%	26.4%	-39044	45492	-54.4%	-54.4%
-1600	2000	-5675	4800	0	20425	12200	26	69.2	2451	-2956	2	84375	24.2%	25.0%	-13850	68600	-7.0%	-6.5%
-263	125	-1188	1000	0	4050	2688	25	68.0	518	-595	3	13500	30.0%	25.0%	-1050	12888	-3.3%	-6.5%
0	0	-7650	0	0	4825	18925	7	42.9	7917	-4741	4	52500	9.2%	24.9%	-10320	65325	-4.0%	14.3%
0	0	-6775	1395	0	1780	6905	8	75.0	1998	-5104	1	45000	4.0%	24.9%	54985	83475	24.9%	14.3%
8375	0	-2610	570	1065	13760	2610	10	60.0	3333	-1560	2	48000	28.7%	24.9%	25305	19155	10.7%	14.3%
0	0	0	-75	0	36875	7150	8	75.0	8296	-6451	1	84375	43.7%	24.9%	91250	47225	22.0%	14.3%
-466	0	0	1163	1147	2294	1356	9	66.7	760	-757	1	5400	42.5%	24.4%	16614	1824	102.6%	90.5%
645	-935	0	-335	-4845	-13030	13030	8	25.0	495	-2337	3	13500	-96.5%	24.4%	47605	26000	117.5%	90.5%
-965	-675	0	4095	0	1200	4615	8	37.5	1938	-923	5	3600	33.3%	24.4%	5520	8155	51.1%	90.5%
-1905	0	4445	0	-1855	12250	4850	6	50.0	6318	-2235	2	9999	122.5%	24.4%	35885	9000	119.6%	90.5%
-2600	-3175	-2238	0	-1700	-3300	9950	8	37.5	2217	-1990	5	9000	-36.7%	24.4%	-5425	11038	-20.1%	90.5%
-305	0	4700	-2860	2105	11985	2860	9	77.8	2164	-1585	1	5250	228.3%	24.4%	26690	6845	169.5%	90.5%
1038	-763	-2325	663	-138	3263	3250	65	67.7	230	-327	5	13500	24.2%	24.2%	9500	8450	30.2%	30.2%
-775	1575	-2000	8250	2575	9825	5400	89	55.1	770	-699	5	42188	23.3%	23.3%	110725	21650	70.0%	70.0%
0	0	1470	0	-1260	495	1610	8	50.0	715	-591	2	10500	4.7%	22.2%	7270	2745	12.2%	34.1%
0	0	1613	38	263	3050	600	9	55.6	793	-230	3	13500	22.6%	22.2%	20600	4525	26.9%	34.1%
0	0	4190	0	-620	5750	2295	10	60.0	1690	-1098	3	12000	47.9%	22.2%	46775	3930	68.8%	34.1%
0	0	2440	0	-590	3695	1890	9	44.4	1795	-695	3	22500	16.4%	22.2%	38445	4025	30.2%	34.1%
5700	2570	-1655	-1405	8015	4820	14700	70	50.0	1200	-1062	4	22500	21.4%	21.4%	14715	19880	25.3%	25.3%
1460	-2650	940	2370	1940	1950	5840	25	48.0	1483	-1219	2	9600	20.3%	20.3%	5500	18910	4.9%	4.9%
-250	-813	725	163	-1100	-2150	2813	150	64.7	156	-327	5	6750	-31.9%	19.4%	-238	6338	-0.9%	25.3%
-2375	-3525	9075	14550	-8275	11650	16300	150	60.7	1127	-1543	5	42188	27.6%	19.4%	48700	24875	29.5%	25.3%
-225	-263	-413	1175	-75	1300	1750	46	63.0	161	-198	4	6750	19.3%	19.3%	1575	1750	21.5%	21.5%
-125	938	-788	1613	-325	388	2100	92	43.5	269	-200	8	6750	5.7%	19.2%	-188	3375	-2.1%	11.1%
-575	4925	-3375	8650	650	9025	10375	94	47.9	1271	-984	7	42188	21.4%	19.2%	7450	12900	13.2%	11.1%
-250	25	-525	588	-1663	-925	3563	104	41.3	300	-226	10	6750	-13.7%	18.6%	-4075	12188	-20.1%	20.3%
-1025	2975	-3250	1775	375	10050	11350	104	54.8	1371	-1448	5	42188	23.8%	18.6%	33900	38575	26.8%	20.3%
0	0	0	0	488	-963	1450	2	50.0	488	-1451	1	3600	-26.7%	17.4%	9800	5563	46.7%	41.5%
0	0	0	0	0	-345	345	1	0.0	675	-345	1	3750	-9.2%	17.4%	6650	9305	30.4%	41.5%
0	0	0	0	650	4250	0	2	100.0	2125	0	0	9600	44.3%	17.4%	24562	4888	43.9%	41.5%
n/a	325	-163	175	825	1163	1063	35	68.6	144	-209	3	6750	17.2%	17.2%	1163	1063	17.2%	17.2%
-825	-1300	14175	1350	-2675	7175	12400	55	41.8	2213	-1365	7	42188	17.0%	17.0%	2700	44325	0.8%	0.8%
-398	-2115	775	535	918	613	6123	46	52.2	431	-443	5	3750	16.3%	16.3%	-1920	6880	-15.8%	-15.8%
-840	25	10	1435	2705	1800	3540	62	54.8	282	-278	6	11250	16.0%	16.0%	-220	10150	-0.8%	-0.8%
0	2744	0	6306	-1896	3860	4340	8	37.5	3365	-1247	4	3750	102.9%	15.9%	-2040	15410	-5.8%	24.5%
0	0	675	0	4863	588	11413	7	57.1	4038	-5179	2	9000	6.5%	15.9%	-6888	27088	-8.2%	24.5%
0	790	-7360	-1630	-2850	-39080	39080	11	9.1	790	-3987	7	13500	-289.5%	15.9%	59030	49180	46.8%	24.5%
0	0	5760	0	-3010	7740	3010	6	66.7	3213	-2562	1	3600	215.0%	15.9%	21250	12490	63.2%	24.5%
0	-1825	7300	-6775	1550	7325	6775	8	62.5	3840	-3958	1	9300	78.8%	15.9%	-14300	35650	-16.5%	24.5%
0	0	3260	0	3910	3780	6310	6	50.0	3580	-2320	2	5400	70.0%	15.9%	10490	11210	20.8%	24.5%
0	0	16488	0	-8725	24513	8725	6	66.7	9038	-5834	1	10500	233.5%	15.9%	63788	17850	62.3%	24.5%
4650	-1975	-725	950	5300	6650	11750	112	51.8	1080	-1037	8	42188	15.8%	15.8%	251388	43450	44.1%	44.1%
-150	-138	0	-75	0	338	363	8	62.5	140	-121	3	2250	15.0%	15.0%	2758	4473	12.6%	12.6%
580	960	580	880	-910	-4380	9900	101	42.6	414	-383	9	9600	-45.6%	14.9%	-28340	70490	-12.8%	6.7%
3325	2825	13500	2425	5075	18375	25425	88	50.0	2030	-1612	8	84375	21.8%	14.9%	172288	85975	8.9%	6.7%
0	0	-7480	0	-6100	-13000	15770	10	30.0	2880	-3091	4	9600	-135.4%	14.8%	470	52480	0.2%	-3.0%
-10250	-15300	-1325	14850	12025	-4750	40600	28	32.1	9342	-4666	7	84375	-5.6%	14.8%	-80100	206350	-4.0%	-3.0%
0	-3180	0	2700	0	14604	4968	13	69.2	2186	-1264	2	3600	405.7%	14.8%	51248	24932	59.5%	-3.0%
1490	1175	1825	-965	650	18920	5735	19	73.7	2003	-1827	2	9000	210.2%	14.8%	-47485	85600	-22.1%	-3.0%
n/a	375	75	63	450	963	825	33	72.7	130	-239	4	6750	14.3%	14.3%	963	825	14.3%	14.3%
3825	2725	0	0	-1100	5975	4150	38	44.7	1475	-908	3	42188	14.2%	14.2%	-20525	46500	-2.0%	-2.0%
-350	-650	1238	988	1225	3763	2800	102	44.1	412	-259	8	6750	55.7%	13.5%	11050	3738	70.2%	41.4%
-1650	-4950	-9150	5900	6175	2850	18975	99	49.5	1583	-1495	5	42188	6.8%	13.5%	36200	22250	36.8%	41.4%
-638	1063	-225	550	63	1150	2575	80	51.3	308	-295	5	6750	17.0%	13.3%	1150	2575	17.0%	13.3%
-2975	7150	-1850	3625	575	5375	12775	79	54.4	1447	-1577	5	42188	12.7%	13.3%	5375	12775	12.7%	13.3%
-1370	-730	2560																

#3-2010 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
	Universal 2.0	468		Soybeans	11/03	3500	-3200	8925	11030	-9000	-2525	-1610	-1290	-760	-1490	-320	-2290
	Universal 2.0	468		Nat Gas	11/03	1770	18180	17650	66620	-5180	2040	-1080	720	-6140	-3790	-2070	-1410
	Universal 2.0	468		Crude	11/03	-2530	7990	26130	97510	-8080	2260	-1240	-9210	-1150	-3570	-3200	-2460
	Universal 2.0	468		Silver	11/03	-2070	-2715	-10250	43355	9850	3110	9565	4035	4975	1570	0	3070
120	DCB Nasdaq Swing	547		Nasdaq	12/05	285	-9270	-3640	8600	3400	1350	-25	0	0	0	125	3000
121	DirecTrend	400		Euro \$	9/02	-800	100	-2600	1725	2575	900	0	0	350	0	0	225
	DirecTrend	400		Coffee	9/02	15357	3224	-3244	-7368	-12508	-5288	0	0	-656	-1913	0	2044
	DirecTrend	400		T Note	9/02	-1780	290	3660	3000	2660	0	0	160	1620	-2880	-2020	-1610
	DirecTrend	400		F Note	9/02	-1115	-670	480	1650	-1495	0	0	-5	-30	-1110	0	-35
	DirecTrend	400		Jap Yen	9/02	4124	-863	-1701	14487	-7774	-3225	0	1588	663	-6375	-2863	0
	DirecTrend	400		Euro C	9/02	4925	-1063	1926	22125	12538	2513	0	0	8225	-2588	0	8925
	DirecTrend	400		S Franc	9/02	-9064	-3088	-3176	11976	-6788	0	0	0	3575	-2213	0	2413
	DirecTrend	400		\$ Index	9/02	-1730	-780	440	4780	3180	1600	0	0	3520	-760	0	1760
	DirecTrend	400		Nat Gas	9/02	-10280	29550	-11450	69430	-280	1760	-4950	-6340	0	-8240	-2840	840
	DirecTrend	400		Crude	9/02	-1220	-810	18440	97060	1050	0	0	1260	0	-1420	0	-2630
122	ATS-3200	361		Bonds	1/01	-456	5637	44	12769	11065	7643	0	0	3550	0	0	-3606
123	CTT	657	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	4213	-1625	800	-1525	1738	938	-2488	1013
124	Aberration	207		Coffee	12/93	8851	-2532	-8851	-3657	-12413	0	0	0	-4425	0	0	1894
	Aberration	207		Cotton	12/93	-6290	-240	-3270	5205	-2135	0	-1500	0	3910	0	-1785	-825
	Aberration	207		Crude	12/93	-4570	-5410	21280	87650	750	0	0	-1130	0	-3270	0	-5650
	Aberration	207		S Franc	12/93	-1375	-9439	-4113	3625	-975	675	0	0	6000	-3275	0	1688
	Aberration	207		Euro C	12/98	224	-6739	-6127	21464	12276	2513	0	0	8225	-2850	0	9138
	Aberration	207		B Pound	12/93	-5201	4382	-9564	17363	7919	738	-413	-2800	0	0	0	2650
	Aberration	207		T Note	12/93	-8860	2440	1400	2470	-2700	0	0	0	1620	-2800	0	0
125	Challenger	350		Bonds	3/01	780	9950	4340	-5790	-6750	-3360	0	-2480	1140	-7910	0	-4390
	Challenger	350		B Pound	3/01	-8894	8044	1482	11012	1294	738	0	-2800	-3663	0	0	7200
	Challenger	350		Euro C	3/01	9075	-15813	8587	8038	888	2513	0	0	8225	0	-12813	4200
	Challenger	350		Cotton	3/01	-12445	805	-4560	9005	-3890	0	1920	0	3910	0	0	-5965
	Challenger	350		Jap Yen	3/01	8725	-9563	5687	-2500	-1013	463	0	0	10338	0	0	-4275
	Challenger	350		S Franc	3/01	6963	-15038	-3538	1887	-2213	675	0	0	6000	0	0	-8363
126	CTP	617		Bonds	2/08	n/a	n/a	n/a	719	-12453	-2069	-1075	-713	-426	0	-1163	-762
	CTP	617		Bonds	2/08	n/a	n/a	n/a	-1791	4377	2019	2550	-1944	2569	-863	-794	-595
	CTP	617		Bonds	2/08	n/a	n/a	n/a	1734	-100	-1675	-256	1256	868	1119	-3843	-1100
127	Waverider	339		Bonds	5/01	-5363	-2169	1081	-2172	10106	0	-4525	-2263	0	-106	-2270	0
	Waverider	339		Nat Gas	5/01	16070	29855	13800	-7125	70915	0	0	-760	-2175	-2175	0	0
	Waverider	339		Euro C	5/01	2713	-12825	-3325	-1375	-3525	0	0	0	0	11075	0	0
	Waverider	339		Silver	5/01	-8925	4955	-17400	25775	-3625	0	0	1050	-2175	-2175	0	0
	Waverider	339		Soymeal	5/01	7775	-3185	-6785	-2190	-6215	0	0	-4240	-2175	0	-405	0
	Waverider	339		Cotton	5/01	-1555	2785	475	-11940	9930	0	0	0	0	1595	-1940	
	Waverider	339		Live Hogs	5/01	5830	-2358	-3350	3400	4435	0	195	-3850	0	0	0	-1410
	Waverider	339		Coffee	5/01	7931	-8981	-2888	8775	2456	0	0	-2250	0	-2175	0	0
128	FT S&P DayTrade	171	*	S&P	6/92	-1825	-23475	15675	33350	-2850	-600	5625	1025	-6475	-5250	2025	2950
129	Universal LT	199		Bonds	4/93	-5040	-10600	9760	17120	-8420	1750	-8810	1150	1580	-2140	4950	4360
	Universal LT	199		Euro \$	4/93	-2025	-1125	-2675	-3425	-325	-1625	0	0	-500	0	0	-375
	Universal LT	199		B Pound	4/93	212	8431	-8145	13037	-2993	-3513	1063	0	2650	-4725	-3194	-881
	Universal LT	199		Jap Yen	4/93	-2126	-3952	7563	19026	4199	-938	0	-2138	5925	-8838	-1000	-10113
	Universal LT	199		Copper	4/93	3811	16175	36652	-11737	-1050	13363	-2050	-2938	425	-2238	2275	2200
	Universal LT	199		Crude	4/93	11220	-10500	7340	-5330	-22480	-11000	-7240	9040	-10070	-2160	640	-3550
130	RC Strength	661	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	-1488	-463	-1225	763	375	-450	-175	-138
	RC Strength	661	*	S&P	4/09	n/a	n/a	n/a	n/a	-10625	-3975	-6150	4025	1525	-2275	-475	-300
131	Lima SW	628		Mini Russell	1/08	n/a	n/a	n/a	-9335	-5840	-2775	-500	-3910	2980	635	-2110	1430
132	PULSAR Volatility	102b		Bonds	1/89	-8775	-11675	7350	32250	-4975	-3200	-6075	3500	-8250	-4650	1475	-4375
	PULSAR Volatility	102b		S&P	1/89	-16200	16175	41800	37625	7025	-6875	6850	2900	-1150	-1125	1125	2600
133	DCB Coffee	543		Coffee	12/05	0	-4106	-1481	2306	-2400	0	394	1238	225	0	0	338
134	Andromeda	364		Euro C	12/01	12875	-10089	2361	0	0	0	0	0	0	0	0	9788
	Andromeda	364		Jap Yen	12/01	7149	-7813	-2451	2225	0	0	0	0	0	0	-3813	0
	Andromeda	364		T Note	12/01	-4460	1610	1600	-4390	1350	-120	0	0	2970	-2800	-2050	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		Cotton	12/01	-4290	2365	-3765	-7420	-3965	-2020	0	0	1645	0	-1870	-265
	Andromeda	364		Corn	12/01	-2614	774	-1712	12900	-3701	1400	0	-1375	-538	0	-2100	-1225
	Andromeda	364		Coffee	12/01	10500	2962	-8851	18825	-6207	0	0	0	0	0	0	1894
	DCB Wheat	540		Wheat	12/05	0	175	513	-100	-1588	0	375	0	0	0	0	0
136	Impetus	415	*	Mini Russell	1/03	-625	3225	5635	17280	-9065	-500	-20	570	-750	-280	-150	-455
137	VC Daytrader	437	*	S&P	8/03	-11900	525	32900	110775	-16775	-10125	-2300	375	-4675	-2550	-8250	-5800
138	1-2-3 System	106		Bonds	12/89	4430	5330	2360	-1070	-3180	-1270	-7560	660	3820	-2580	3030	-940
	1-2-3 System	106		Euro \$	12/89	-250	-4225	-3550	-2825	2250	950	-450	0	75	-125	0	-100
	1-2-3 System	106		S Franc	12/89	1337	-13202	-2638	862	-20074	-975	-2900	-4950	-4275	1338	-288	3963
	1-2-3 System	106		Coffee	12/89	5288	4574	6656	-4050	4144	3113	-825	-300	-5569	19	-2963	1481
	1-2-3 System	106		Sugar	12/89	-414	4333	-1780	6797	-9766	0	1781	-4234	-3102	-1960	0	9005
139	DynamicTrendTrading	467		Coffee	4/04	-4218	1069	-6076	6545	-7744	0	0	-2400	0	-3600	0	0
	DynamicTrendTrading	467		Cotton	4/04	-3240	-1545	-1135	-3995	-3370	-1075	-1700	0	2645	0	-1220	2035
	DynamicTrendTrading	467		Crude	4/04	-5010	10320	6700	-7340	7860	0	0	1540	0			

Mar 2010	April 2010	May 2010	June 2010	July 2010	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	12 Mos % Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
-995	-425	-1265	-785	-40	-13795	15190	39	23.1	432	-590	8	9000	-153.3%	12.9%	8740	20385	14.2%	63.4%
3760	4950	-660	600	-1840	-4920	15300	42	45.2	1281	-1270	6	13500	-36.4%	12.9%	109760	40950	119.0%	63.4%
-2620	-1130	-2490	-4670	2200	-27280	34000	39	41.0	914	-1821	5	13500	-202.1%	12.9%	115480	35060	125.2%	63.4%
-645	6725	4790	-1115	-4250	31830	10860	35	60.0	2559	-1565	5	12000	265.3%	12.9%	51350	40145	62.6%	63.4%
0	0	0	1500	650	6600	25	7	85.7	1104	-23	1	52500	12.6%	12.6%	4650	18785	1.9%	1.9%
0	-225	25	-425	500	1350	625	7	71.4	400	-324	1	2250	60.0%	11.5%	-900	5450	-5.0%	47.7%
-2419	0	0	5513	4594	1875	8231	7	42.9	4050	-2574	3	7200	26.0%	11.5%	-413	27506	-0.7%	47.7%
0	-820	3190	0	3920	1560	7330	8	50.0	2223	-1833	4	5400	28.9%	11.5%	4860	8340	11.3%	47.7%
-460	-695	770	0	1565	0	2335	8	25.0	1168	-389	6	3000	0.0%	11.5%	-2345	4780	-9.8%	47.7%
-1113	0	738	0	4675	-5913	11325	9	55.6	1533	-3399	3	9000	-65.7%	11.5%	-5188	20875	-7.2%	47.7%
0	0	16488	0	-3475	30088	3475	6	66.7	9038	-3044	1	10500	286.6%	11.5%	78450	11813	93.4%	47.7%
-2325	0	7213	-4463	1250	5450	4463	7	57.1	3613	-2994	1	9300	58.6%	11.5%	-800	17238	-1.1%	47.7%
0	-280	2900	0	-2150	6590	2150	7	57.1	2445	-1060	1	3600	183.1%	11.5%	21330	7250	74.1%	47.7%
0	10280	-4740	-6460	0	-20690	22450	11	27.3	6060	-4863	5	13500	-153.3%	11.5%	93800	41450	86.9%	47.7%
0	1240	-8830	1540	-2570	-11410	12670	7	42.9	1347	-3867	2	13500	-84.5%	11.5%	106270	19720	98.4%	47.7%
0	-5650	0	0	-838	1100	11144	7	42.9	4081	-2791	4	9600	11.5%	11.5%	42597	15319	45.5%	45.5%
625	1063	-1413	613	1025	763	3288	208	58.7	201	-277	6	6750	11.3%	11.3%	4650	3288	43.5%	43.5%
0	-3188	0	5513	4594	4388	5719	5	60.0	4000	-3806	1	7200	60.9%	11.1%	-4500	85106	-3.7%	25.5%
0	-65	0	-2380	0	-2645	5055	7	28.6	2880	-1683	2	6000	-44.1%	11.1%	26730	18755	26.3%	25.5%
0	-1140	-8090	-4670	-2850	-26800	26800	7	0.0	0	-3829	7	13500	-198.5%	11.1%	119170	35000	52.2%	25.5%
0	-2250	4513	-7038	0	313	7038	7	57.1	3219	-4180	1	9300	3.4%	11.1%	-1925	25025	-1.2%	25.5%
0	0	16488	0	-8725	24788	8725	6	66.7	9091	-5803	1	10500	236.1%	11.1%	78963	23575	63.6%	25.5%
0	0	4350	-2825	0	1700	3213	6	50.0	2579	-2012	2	6000	28.3%	11.1%	17181	20650	16.9%	25.5%
0	0	1960	0	3910	4690	2800	4	75.0	2497	-2801	1	5400	86.9%	11.1%	14600	23680	16.0%	25.5%
0	-350	5260	0	5930	-6160	17350	8	37.5	4110	-3698	3	9600	-64.2%	10.9%	12900	19380	14.0%	5.3%
0	0	4350	0	-619	5206	6463	7	57.1	3900	-3457	2	6000	86.8%	10.9%	22738	27569	39.5%	5.3%
0	0	16488	0	-4450	14163	12813	7	71.4	6785	-9864	1	10500	134.9%	10.9%	47588	32125	47.3%	5.3%
0	310	0	-1275	1905	805	6930	7	57.1	2011	-2409	2	6000	13.4%	10.9%	-18430	34460	-32.1%	5.3%
0	-7713	-4138	0	-3213	-8538	21463	7	42.9	4308	-5373	4	9000	-94.9%	10.9%	-30263	35988	-35.1%	5.3%
0	0	8213	0	-6488	38	9038	7	57.1	4322	-5740	2	9300	0.4%	10.9%	-9138	28475	-10.3%	5.3%
412	1163	0	0	1394	-3238	6207	19	36.8	845	-762	4	9600	-33.7%	10.5%	-10691	15497	-44.5%	-8.1%
244	1131	0	1581	1880	7778	3246	40	42.5	1320	-637	5	9600	81.0%	10.5%	6033	4400	25.1%	-8.1%
1238	-19	519	26	349	-1518	4943	34	41.2	943	-737	6	9600	-15.8%	10.5%	-1196	7252	-5.0%	-8.1%
-2270	-2263	0	0	9175	-4522	13697	8	12.5	9175	-1957	7	9600	-47.1%	9.4%	-4856	23563	-5.4%	21.0%
0	0	5560	0	-2255	-1805	6605	7	28.6	4655	-2226	3	13500	-13.4%	9.4%	123715	34675	98.2%	21.0%
0	0	0	25550	4075	40700	0	3	100.0	12567	0	0	10500	387.6%	9.4%	31600	53375	32.2%	21.0%
-2250	0	-4500	0	0	-10050	11100	6	16.7	1050	-2221	5	12000	-83.8%	9.4%	-16565	36500	-14.8%	21.0%
0	-495	0	0	1845	-5470	7315	6	16.7	1845	-1464	5	6000	-91.2%	9.4%	-13735	23945	-24.5%	21.0%
0	-1630	-2250	0	605	-3620	5820	6	50.0	940	-2147	2	6000	-60.3%	9.4%	8560	14115	15.3%	21.0%
0	-4510	-2255	0	0	-11830	12025	8	25.0	520	-2145	4	3150	-375.6%	9.4%	-3365	14085	-11.4%	21.0%
0	0	0	-1031	8456	3000	5456	4	25.0	8456	-1819	3	7200	41.7%	9.4%	7688	22388	11.4%	21.0%
-5175	-2850	4125	1550	6950	3900	19525	158	37.3	1590	-907	15	42188	9.2%	9.2%	141575	59550	18.2%	18.2%
-720	1450	7730	0	5920	17220	10030	21	52.4	3043	-1627	4	9600	179.4%	9.2%	56390	40870	33.4%	18.6%
0	0	525	0	-1125	-3100	3100	5	20.0	525	-906	3	2250	-137.8%	9.2%	-5850	13075	-14.8%	18.6%
-44	544	5125	-594	4675	1106	11450	23	43.5	1766	-1275	8	6000	18.4%	9.2%	11213	25669	10.6%	18.6%
-4063	-238	2650	-5738	1925	-22563	27338	23	34.8	2472	-2824	6	9000	-250.7%	9.2%	45738	29788	28.9%	18.6%
0	-1525	0	10350	2688	22550	6800	12	50.0	6306	-2548	2	13500	167.0%	9.2%	60100	63775	25.3%	18.6%
0	240	0	17980	-4140	-10260	25630	25	44.0	3553	-3525	3	13500	-76.0%	9.2%	8860	64910	3.7%	18.6%
-88	625	1625	500	-850	500	2625	73	46.6	373	-313	5	6750	7.4%	9.1%	13	3175	0.1%	0.3%
-325	3575	8525	3650	-3825	3975	12950	73	47.9	1859	-1605	5	42188	9.4%	9.1%	200	18125	0.4%	0.3%
3265	1645	-3310	1490	2135	975	7220	37	37.8	1657	-965	7	12000	8.1%	8.1%	-10630	19185	-34.3%	-34.3%
-950	-3400	6350	-425	250	-19750	28225	41	36.6	1820	-1810	5	9600	-205.7%	7.9%	-22650	79138	-10.8%	11.4%
-1100	850	11375	6125	5575	27150	7525	85	48.2	1942	-1190	4	84375	32.2%	7.9%	258188	38725	14.0%	11.4%
0	0	-2494	769	0	469	2513	8	75.0	497	-1257	2	7200	6.5%	6.5%	-7069	9150	-20.7%	-20.7%
0	0	0	0	0	9788	0	1	100.0	9788	0	0	10500	93.2%	4.8%	45750	18800	49.8%	2.1%
-2625	0	688	0	0	-5750	6438	3	33.3	688	-3217	2	9000	-63.9%	4.8%	-5925	15775	-7.5%	2.1%
-1500	-1150	3190	0	3920	2460	7500	8	37.5	3360	-1524	4	5400	45.6%	4.8%	1830	13200	3.9%	2.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	4.8%	2940	14780	2.5%	2.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	4.8%	-2407	13012	-1.8%	2.1%
0	-65	-1980	0	720	-3835	4555	8	37.5	1430	-1625	2	6000	-63.9%	4.8%	-34830	35550	-66.3%	2.1%
0	1088	-463	-363	-1700	-5275	6675	10	20.0	1244	-970	4	3600	-146.5%	4.8%	2750	8463	8.7%	2.1%
0	-5269	0	4781	4594	6000	6000	6	50.0	4000	-2000	3	7200	83.3%	4.8%	2963	20363	4.7%	2.1%
0	50	0	0	0	425	0	2	100.0	213	0	0	9600	4.4%	4.4%	-950	2869	-2.1%	-2.1%
70	1430	-4265	3770	810	230	4825	106	49.1	249	-236	11	6000	3.8%	3.8%	23670	12820	51.5%	51.5%
-6725	-175	28525	6675	6625	1600	44225	156	47.4	1524	-1354	11	42188	3.8%	3.8%	117500	59200	39.3%	39.3%
-2480	670	7120	-6060	740	-4850	8830	41	26.8	2185	-962	8	9600	-50.5%	3.0%	38600	22140	19.1%	13.3%
0	-200	350	0	975	1475	800	13	38.5	525	-144	3	2250	65.6%	3.0%	-4875	15250	-10.3%	13.3%
-5763	-3988	8938	-975	7675	-2200	17838	37	27.0	2766	-1104	5	9300	-23.7%	3.0%	-40813	81988	-20.9%	13.3%
-3956	263	-5081	8063	-1931	-7688	18675	37	32.4	1942	-1238	6	7200	-106.8%	3.0%	96919	37181	64.1%	13.3%
0	8478	-582	930	3965	14280	11962	26	34.6	3300	-906	12	5400	264.4%	3.0%	4446	21235	3.9%	13.3%
0	0	0	4556	4594	3150	6000	7	28.6	4575	-1202	5	7200	43.8%	2.3%	-769	19763	-1.7%	12.3%
-1420	-3225	0	-3290	1075	-6175	7935	13	23.1	2010	-1221	6	6000	-102.9%	2.3%	-19685	27080	-51.1%	12.3%
0	-820	-850	0	0	-6580	8390	9	22.2	905	-1198	7	13500	-48.7%	2.3				

#3-2010 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
	DynamicTrendTrading	467		Euro C	4/04	13100	-5151	8725	17188	-5337	-1075	863	-1075	-1075	-2313	0	6363
	DynamicTrendTrading	467		Jap Yen	4/04	2688	-7038	-1925	-837	-1588	0	-1075	875	1813	-1163	0	0
	DynamicTrendTrading	467		Lumber	4/04	-4609	6446	1914	16863	-165	-803	0	385	0	-275	0	-1276
	DynamicTrendTrading	467		Nat Gas	4/04	4220	-12510	-1550	11290	28570	12150	-5690	30	0	-1280	0	0
	DynamicTrendTrading	467		Bonds	4/04	-3300	-340	1140	8510	210	0	-1960	640	0	0	-950	0
140	LPR Atrillion	663	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	-438	-300	-200	300	-600	-375	-113	375
141	Andromeda-2	441		Euro C	10/03	12875	-12239	7224	0	0	0	0	0	0	0	0	9788
	Andromeda-2	441		Jap Yen	10/03	8249	-6688	-2451	2225	0	0	0	0	0	0	-3813	0
	Andromeda-2	441		T Note	10/03	-2900	1610	2450	-2990	210	0	0	0	2970	-2800	-2050	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
	Andromeda-2	441		Cotton	10/03	-3690	2365	-2485	-1970	-2885	-2020	0	0	1645	0	-1870	-265
	Andromeda-2	441		Corn	10/03	-2614	949	-1712	5325	-2613	1400	0	-1375	-538	0	-2100	-1225
	Andromeda-2	441		Coffee	10/03	10500	2962	-5476	18825	-4388	0	0	0	0	0	0	1894
142	SledgeHammer	581		S&P	1/06	n/a	3450	40275	106750	-47175	6050	-12250	-1950	3350	-900	3075	-5300
143	CoatTails	343		Bonds	5/01	4506	0	-2200	-4447	913	0	0	0	0	0	0	0
	CoatTails	343		Nat Gas	5/01	-6525	0	0	-4580	0	0	0	0	0	0	0	0
	CoatTails	343		Euro C	5/01	838	738	-1713	-4425	8175	0	0	0	0	2313	-3225	0
	CoatTails	343		Silver	5/01	-2175	-1975	0	227	-5735	0	-2600	0	0	0	0	0
	CoatTails	343		Soymeal	5/01	1015	0	725	-1570	4190	0	0	0	0	0	0	0
	CoatTails	343		Cotton	5/01	0	0	-3530	-2175	-375	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		Coffee	5/01	3525	0	0	-56	5232	0	0	0	0	0	0	0
144	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	-2300	19788	-7475	-738	88	-550	375	-925	950	38
	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	-1145	14115	-4630	-770	10	-445	235	-300	-420	-215
	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	-6865	40980	-10035	15	-470	-1450	270	-460	250	-770
145	Basis II	270		S Franc	1/98	11213	-3450	-8938	2587	-3025	488	0	0	6000	-2625	0	5338
	Basis II	270		Jap Yen	1/98	14387	-5975	2187	7125	-2675	0	0	150	3550	-6375	0	0
	Basis II	270		Bonds	1/98	-2520	-1110	-1410	-1040	0	0	0	0	0	0	0	-3780
	Basis II	270		T Note	1/98	-5510	-2140	6280	-1320	-1020	-1650	-1590	0	3350	-4170	-1570	700
	Basis II	270		Cotton	1/98	-590	-5620	-4315	-4850	-11315	-1850	-4345	0	1645	-1840	-1575	3110
	Basis II	270		Crude	1/98	0	-1130	18500	1050	0	0	0	0	0	0	0	0
	Basis II	270		Nat Gas	1/98	0	0	0	-4330	0	0	0	0	0	0	0	0
146	DCB Cotton	546		Cotton	12/05	0	-770	1010	-2425	675	-25	145	0	-1140	25	190	860
147	Arcs Plus	302	*	S&P	8/99	-2200	-19500	8200	68425	-36100	-6225	-5875	850	-4750	-9000	4175	-2175
148	RC Shine	576	*	Mini S&P	2/07	n/a	n/a	-2913	-2475	-1225	-138	-650	50	-488	-213	-200	-763
	RC Shine	576	*	S&P	2/07	n/a	n/a	6050	4850	-4175	-450	-3775	300	-625	-1325	150	-3200
149	Dynamo	265	*	S&P	6/97	10425	-2575	-1150	17425	3075	-7100	4500	-1300	-2600	625	-625	3725
150	STAT	344		Rough Rice	5/01	-1130	-5014	-1446	7380	-7204	1044	-1754	-2076	0	-1274	0	1224
	STAT	344		Jap Yen	5/01	11951	-7889	-3838	7225	-3475	-2113	0	0	10338	-8725	-3338	-3438
	STAT	344		Crude	5/01	-8540	5670	21270	86540	-18770	-3230	-2500	-8630	0	-5630	-8050	-8770
	STAT	344		\$ Index	5/01	-820	-1360	-1970	130	3740	1600	0	0	3520	-1330	0	3430
	STAT	344		S Franc	5/01	-5450	-5664	-8513	2475	5562	675	0	0	6000	-2338	-3313	3675
	STAT	344		T Note	5/01	-7030	3130	1230	3670	620	-1400	0	0	3470	-3720	-2040	0
	STAT	344		Euro C	5/01	9000	-3689	-5350	5400	-6612	1213	0	0	6163	-2900	0	14163
151	Time	496		Nikkei	4/05	6075	1150	-1500	-5625	7050	650	-950	-1575	0	4825	725	0
	Time	496		Nasdaq	4/05	13000	1450	6075	-26400	1125	675	975	-4350	-2175	2650	1775	0
	Time	496		S&P	4/05	14550	2900	2125	-18575	-775	2450	-3475	-9000	0	3225	6600	0
152	Pendulum	304		S&P	1/00	-5675	-15175	42075	9800	-5600	-4575	10775	10225	-4400	-50	-9125	5800
153	Ready-Set-Go	340		Bonds	5/01	-5050	-1781	894	4736	4508	0	0	4508	0	0	0	0
	Ready-Set-Go	340		Nat Gas	5/01	28725	0	-2175	46250	-8660	-1895	0	-4510	0	0	0	0
	Ready-Set-Go	340		Euro C	5/01	12100	-5850	12113	-9050	-5738	-2250	0	688	-2250	-2250	0	0
	Ready-Set-Go	340		Silver	5/01	-6750	28770	-6525	38110	-600	0	0	-4500	-2250	0	0	0
	Ready-Set-Go	340		Soymeal	5/01	2925	-2400	-5710	12210	7430	0	0	915	0	0	-1725	0
	Ready-Set-Go	340		Cotton	5/01	170	1885	-1205	9155	-1585	-2250	0	0	0	0	1880	0
	Ready-Set-Go	340		Live Hogs	5/01	1375	2550	-4575	-2410	0	0	0	0	0	0	0	785
	Ready-Set-Go	340		Coffee	5/01	12131	-5269	-5194	14438	-6469	0	0	-2250	0	-2250	0	0
154	RC Constant	644	*	Mini S&P	6/08	n/a	n/a	n/a	-750	913	-300	475	763	113	38	-850	-425
	RC Constant	644	*	S&P	6/08	n/a	n/a	n/a	7600	9450	-1675	2350	4025	575	200	-3850	-2575
	Axiom Index	469		Mini S&P	10/07	n/a	n/a	4925	2514	4413	1100	550	1538	-1863	-1125	-2713	-500
156	Magnet	266		S&P	11/97	-150	26875	62875	-23525	15300	39400	-9775	-4050	-9700	0	-8550	0
157	RC Fun	686	*	Mini S&P	1/10	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-675	1013
	RC Fun	686	*	S&P	1/10	n/a	n/a	n/a	na/	n/a	n/a	n/a	n/a	n/a	n/a	-1225	2150
158	STO-X	347		B Pound	1/01	-10832	-4696	-7914	8143	-645	1538	-2163	-3250	-838	-763	0	5538
	STO-X	347		Coffee	1/01	2213	-5513	-6133	6824	-21845	-4163	-4894	-1894	131	-1988	-1425	3863
	STO-X	347		Cotton	1/01	-3435	-90	-1320	7690	-10065	-4765	-1280	-785	3840	0	-1230	290
	STO-X	347		Euro C	1/01	-2102	-9189	-6764	14700	-963	2513	0	0	8225	-2850	0	1188
	STO-X	347		Jap Yen	1/01	14275	-9553	-5274	20963	-6413	-4750	0	0	10338	-8350	0	-7113
	STO-X	347		S Franc	1/01	-6888	-6975	-2827	4262	962	675	0	0	6000	-3275	-3850	4675
	STO-X	347		Bonds	1/01	-3870	5380	-3010	-860	-8800	-3220	0	-1770	890	-3410	0	-1720
159	Millenium 2000	280		Jap Yen	3/98	4712	-11538	5838	17688	-5576	1775	-1350	-1138	5325	-7263	-100	-5013
	Millenium 2000	280		Euro C	12/98	-8739	-7937	-6888	16838	-5525	0	0	0	5275	-4500	0	12513
	Millenium 2000	280		Coffee	3/98	-15188	-10651	-1594	10913	-2251	7875	-356	-4163	-7519	-900	-2325	450

Mar 2010	April 2010	May 2010	June 2010	July 2010	12 Mos		12 Mos		Avg. Loss (13)	Max 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)	%Chng Min. Req Cap. Since Release (22)	
					Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)										Avg. Win (12)
0	0	16488	0	-9525	8650	9525	9	33.3	7904	-2505	4	10500	82.4%	2.3%	43988	24263	65.3%	12.3%
0	-925	-925	0	-2125	-3525	5138	9	22.2	1344	-887	6	9000	-39.2%	2.3%	-14488	15363	-25.1%	12.3%
0	-924	0	8195	-737	4565	3696	11	45.5	1888	-815	4	3300	138.3%	2.3%	27951	8822	132.0%	12.3%
0	1560	-1190	0	0	5580	7170	10	40.0	3533	-1425	3	13500	41.3%	2.3%	21560	48700	24.9%	12.3%
0	-940	570	-950	-380	-3970	3970	10	30.0	960	-979	2	9600	-41.4%	2.3%	-1240	9460	-2.0%	12.3%
-713	288	-125	563	1000	100	1788	115	63.5	131	-226	4	6750	1.5%	1.5%	838	2150	9.3%	9.3%
0	0	0	0	0	9788	0	1	100.0	9788	0	0	10500	93.2%	1.1%	33250	16088	45.8%	5.1%
-2625	0	688	0	0	-5750	6438	3	33.3	688	-3217	2	9000	-63.9%	1.1%	-8213	13350	-13.2%	5.1%
-1500	-1150	3190	0	3920	2580	7500	7	42.9	3360	-1879	4	5400	47.8%	1.1%	3090	8940	8.3%	5.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	1.1%	2370	9650	2.5%	5.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	1.1%	-4187	6195	-4.0%	5.1%
0	-3050	0	-2875	720	-7715	8435	9	33.3	1430	-1999	3	6000	-128.6%	1.1%	-18655	20840	-45.0%	5.1%
0	1088	-463	-363	-1350	-4925	6325	10	20.0	1244	-927	4	3600	-136.8%	1.1%	-1450	9963	-5.8%	5.1%
-2419	-2081	0	4781	4594	6769	5231	6	50.0	4000	-1744	3	7200	94.0%	1.1%	18675	10519	37.5%	5.1%
0	-31075	17225	11150	11450	825	48550	71	67.6	1747	-3609	4	84375	1.0%	1.0%	109825	87125	27.9%	27.9%
0	0	613	0	0	613	0	1	100.0	613	0	0	9600	6.4%	0.5%	-5016	8972	-5.5%	-4.2%
0	0	0	705	0	705	0	1	100.0	705	0	0	13500	5.2%	0.5%	-14720	15455	-11.6%	-4.2%
0	-2250	0	0	4288	1125	5475	4	50.0	3300	-2738	2	10500	10.7%	0.5%	9688	7575	9.8%	-4.2%
0	0	0	0	0	-2600	2600	1	0.0	2402	-2600	1	12000	-21.7%	0.5%	-8828	9658	-7.8%	-4.2%
0	0	0	0	105	105	0	1	100.0	105	0	0	6000	1.8%	0.5%	12595	2695	22.5%	-4.2%
0	0	0	0	0	0	0	1	0.0	1875	0	1	6000	0.0%	0.5%	-17000	18875	-30.4%	-4.2%
0	-5	0	0	0	-5	5	1	0.0	0	-5	1	3150	-0.2%	0.5%	-5730	5730	-19.5%	-4.2%
0	0	0	0	375	375	0	1	100.0	375	0	0	7200	5.2%	0.5%	2550	6525	3.8%	-4.2%
113	700	3650	-775	1638	4563	2013	43	60.5	426	-384	4	13500	33.8%	0.4%	16325	8913	33.0%	36.1%
75	-1325	2805	700	-500	-150	3155	48	47.9	292	-274	4	10500	-1.4%	0.4%	9460	6515	24.6%	36.1%
1500	-1620	-770	-890	135	-4260	5225	52	48.1	488	-610	4	12000	-35.5%	0.4%	21915	13150	49.8%	36.1%
-2425	-4825	8225	0	-8825	1350	10300	10	50.0	4305	-4035	3	9300	14.5%	0.0%	20075	16813	16.9%	14.8%
0	0	4713	0	7388	9425	6375	6	83.3	3160	-6356	1	9000	104.7%	0.0%	43388	21463	37.8%	14.8%
-860	-1100	5290	0	5930	5480	5740	8	37.5	3843	-1210	3	9600	57.1%	0.0%	10240	21060	8.4%	14.8%
-760	-790	3070	-1100	2900	-1610	6590	14	28.6	2505	-1164	4	5400	-29.8%	0.0%	9130	16510	13.3%	14.8%
0	-4465	-1930	-3790	410	-14630	15040	15	20.0	1722	-1650	6	6000	-243.8%	0.0%	-35160	49900	-46.0%	14.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	0.0%	32010	17400	18.6%	14.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	0.0%	45050	13540	26.2%	14.8%
145	0	80	-290	0	-10	1140	9	66.7	241	-486	1	6000	-0.2%	-0.2%	-525	2725	-1.8%	-1.8%
900	2225	7350	11075	500	-950	29525	304	41.8	1250	-903	7	42188	-2.3%	-2.3%	76125	137800	16.2%	16.2%
250	800	638	538	-75	-250	2400	97	35.1	299	-166	8	6750	-3.7%	-2.3%	-5425	8700	-23.0%	3.7%
625	4400	1175	2125	-300	-900	8950	93	52.7	986	-1119	4	42188	-2.1%	-2.3%	11700	26125	7.9%	3.7%
-1100	-800	375	-400	3525	-1175	8000	47	34.0	1670	-898	8	42188	-2.8%	-2.8%	55200	43475	9.8%	9.8%
0	2746	0	6304	-1894	4320	5104	8	50.0	2830	-1750	3	3750	115.2%	-3.0%	-2454	17216	-6.9%	25.5%
-2775	0	-4675	0	4863	-9863	22950	10	40.0	4197	-4442	4	9000	-109.6%	-3.0%	-14088	28700	-16.6%	25.5%
0	-330	-7370	-1620	-2860	-48990	48990	11	0.0	0	-4454	11	13500	-362.9%	-3.0%	66650	58300	52.4%	25.5%
-350	-1660	4070	-1430	2550	10400	2010	9	55.6	3034	-1197	2	3600	288.9%	-3.0%	32850	9460	96.9%	25.5%
0	-1825	7213	-7038	2400	5450	7038	9	55.6	3993	-3636	2	9300	58.6%	-3.0%	-8675	31525	-10.0%	25.5%
-1570	0	3260	0	3910	1910	7330	7	42.9	3547	-2187	3	5400	35.4%	-3.0%	7720	15360	15.3%	25.5%
0	725	12800	0	2950	35113	3025	9	77.8	5863	-2973	1	10500	334.4%	-3.0%	49075	21988	50.1%	25.5%
0	325	-1450	0	-750	1800	2725	11	36.4	1763	-752	4	15000	12.0%	-3.3%	6000	8775	7.4%	0.4%
0	-2450	-2150	0	5050	0	6700	10	60.0	2158	-3237	2	52500	0.0%	-3.3%	-2525	30125	-0.9%	0.4%
0	-1250	-450	0	-4950	-6850	12475	10	40.0	3694	-3604	3	84375	-8.1%	-3.3%	175	32900	0.0%	0.4%
-3125	2500	-7800	-725	-3150	-3650	22150	37	35.1	3744	-2177	4	84375	-4.3%	-4.3%	32425	65125	3.6%	3.6%
-2263	0	0	0	9175	11420	4524	4	50.0	7972	-2262	2	9600	119.0%	-6.1%	17968	13050	19.9%	30.4%
0	0	-760	-55	0	-7220	7220	6	16.7	1495	-1744	3	13500	-53.5%	-6.1%	63995	25670	50.3%	30.4%
-2575	-2550	0	12013	0	825	11188	7	28.6	6350	-2378	4	10500	7.9%	-6.1%	51650	21538	52.2%	30.4%
0	0	-2250	0	0	-9000	9000	4	0.0	8400	-2250	4	12000	-75.0%	-6.1%	66580	11250	58.9%	30.4%
-2255	0	0	0	2175	-890	3980	4	50.0	1545	-1990	2	6000	-14.8%	-6.1%	13205	8110	23.4%	30.4%
0	635	0	0	0	265	2250	3	66.7	1258	-2255	1	6000	4.4%	-6.1%	13095	11115	23.2%	30.4%
0	0	-815	0	0	-30	815	2	50.0	785	-815	1	3150	-1.0%	-6.1%	-17848	19233	-60.2%	30.4%
0	0	0	0	5006	506	4500	3	33.3	5006	-2246	2	7200	7.0%	-6.1%	-14044	34856	-20.7%	30.4%
-463	650	-863	913	-100	-50	2088	58	50.0	263	-265	5	6750	-0.7%	-6.2%	-975	4500	-6.7%	7.2%
-2275	3350	-7875	5150	-375	-2975	13900	57	49.1	1252	-1310	5	42188	-7.1%	-6.2%	8600	19175	9.4%	7.2%
1663	-1163	450	1638	-500	-925	9313	55	45.5	802	-700	5	13500	-6.9%	-6.9%	10726	9313	28.0%	28.0%
-4225	0	-425	-12950	4450	-5825	49675	15	26.7	13094	-5299	10	84375	-6.9%	-6.9%	193400	61275	17.7%	17.7%
-1175	50	2138	763	-1088	1025	2888	78	48.7	311	-270	6	6750	15.2%	-7.1%	1025	2888	15.2%	-7.1%
-5550	1525	1950	3725	-7075	-4500	15175	79	46.8	1447	-1380	5	42188	-10.7%	-7.1%	-4500	15175	-10.7%	-7.1%
0	0	4350	-3300	3325	4438	7013	9	44.4	3688	-2058	4	6000	74.0%	-7.7%	-11013	39288	-19.0%	-12.2%
0	-3338	-1406	-6319	4594	-16838	21431	16	25.0	2663	-2291	7	7200	-233.9%	-7.7%	-43425	54769	-62.4%	-12.2%
0	-65	-755	-1440	-3200	-9390	9390	17	17.6	2087	-1116	8	6000	-156.5%	-7.7%	-5490	19935	-9.5%	-12.2%
0	0	16488	0	-6738	28825	8725	7	71.4	8080	-5774	1	10500	274.5%	-7.7%	30550	36450	30.1%	-12.2%
-5325	0	-6375	-2275	5363	-18488	29438	13	23.1	5913	-3626	9	9000	-205.4%	-7.7%	-5925	32150	-6.8%	-12.2%
0	0	8213	-7038	2038	7438	7125	9	55.6	4320	-3548	3	9300	80.0%	-7.7%	-6313	34238	-7.0%	-12.2%
-2020	-1480	6390	0	5920	-420	12730	14	35.7	3098	-1767	3	9600	-4.4%	-7.7%	-26370	38680	-28.4%	-12.2%
-5600	-2250	-2075	-2075	6425	-13338	24375	21	19.0	3744	-1662	13	9000	-148.2%	-8.5%	-35638	66013	-31.5%	1.8%
0	0	16488	0	275	30050	4588	6	66.7	9785	-4559	1	10500	286.2%	-8.5%	34900	42338	28.1%	1.8%
-975	1556	-1481	8175	-1556	-1219	17269	26	42.3	2349	-1803	5	7200	-16.9%	-8.5%	-43163	66713	-47.6%	1.8%

#3-2010 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
160	Millenium 2000	280		Live Cattle	3/98	1296	-2152	1044	-4284	-4384	0	-1912	0	-1244	-780	0	0
	Millenium 2000	280		Unleaded	3/98	-5145	0	2113	-5	-2776	-2776	0	0	0	0	0	0
	Millenium 2000	280		Cotton	5/98	-3235	255	6580	9345	450	-4080	-515	-3255	3015	0	-760	2345
	Auto ExtremeR	601		Mini Russell	8/07	n/a	n/a	-3015	-1085	1625	540	1230	-465	1205	-1165	410	-2365
	Auto ExtremeR	601		Mini Nasdaq	8/07	n/a	n/a	-1970	6965	155	1595	25	-290	-915	460	270	1060
161	Auto ExtremeR	601		Mini Nat Gas	8/07	n/a	n/a	-1400	-1105	4150	0	0	1125	475	0	328	538
	Dennis RSI	4		S&P	6/86	-11650	21150	42200	51000	-39575	2700	-3100	-3100	-3350	5800	-3300	-3100
162	Market Direction	384		Euro C	3/02	7400	-8163	6150	21750	-6163	-1325	0	0	1725	-1325	0	0
	Market Direction	384		Coffee	3/02	3563	-3375	1594	12863	-8269	0	-2663	-2663	-1331	-2663	-1331	0
	Market Direction	384		T Note	3/02	-2306	2325	1438	4247	6384	-2853	0	284	0	-263	3	-1325
	Market Direction	384		Jap Yen	3/02	4575	700	213	3350	3650	0	0	3063	0	2263	-538	-2975
	Market Direction	384		S Franc	3/02	-650	1488	-2900	1425	-7688	-3975	-1325	0	0	3250	0	0
	Market Direction	384		Gold	3/02	-3655	4845	-4950	14615	9635	-1475	0	0	16985	-8060	-2650	-3975
	Market Direction	384		Corn	3/02	3113	-2313	-3600	21638	-2538	3313	-2250	0	0	825	-1250	125
	Market Direction	384		Crude	3/02	-11505	11580	19780	41630	8450	-2160	-1325	2585	0	0	-1155	-5470
163	Trend One	299		Coffee	4/99	-7238	11005	-6431	-4969	1032	3469	-3169	188	94	-4875	-675	5250
	Trend One	299		Jap Yen	4/99	5125	-14902	463	12074	9400	-313	0	0	10338	-6838	-563	-5525
	Trend One	299		Bonds	4/99	7020	-380	670	2070	-22370	-6090	-7160	-70	-460	-3430	2060	-1740
	Trend One	299		Euro C	4/99	5550	1763	-3650	15775	-10089	-9250	-5063	-4775	-5163	-1600	675	7913
	Trend One	299		S Franc	4/99	-17338	1638	-9752	10949	-2413	675	0	0	6000	-2338	0	5625
164	Pegasus ES	682	*	Mini S&P	6/10	n/a	n/a	n/a	n/a	1713	-1412	-1225	2312	850	287	-352	175
165	25X25	476		Bonds	6/98	-1840	-3440	5690	14740	-12360	0	0	-2580	0	-2570	0	-2580
166	S&P Day	235		S&P	6/03	-31375	-8050	2650	-22300	-15925	6850	-700	-700	-3975	0	-2825	0
167	CTB4 SW	624		B Pound	1/08	n/a	n/a	n/a	-26581	3513	-4263	-2938	1825	1825	-281	-288	644
168	Anomaly 2	381		Bonds	3/02	-8438	763	-313	-6868	-4593	0	-4525	-2293	0	0	0	0
	Anomaly 2	381		Nat Gas	3/02	5260	6075	-12475	-5040	15560	1715	5545	0	-2255	-2255	-2255	0
	Anomaly 2	381		Euro C	3/02	13775	-11025	138	42838	5138	0	0	14138	0	-2250	-2413	0
	Anomaly 2	381		Silver	3/02	-920	8240	-5180	27065	-17120	0	-2250	-1500	-2250	-2125	0	-2250
	Anomaly 2	381		Soymeal	3/02	-1660	-1725	-5585	11380	-675	0	0	3705	-2255	0	-1665	0
	Anomaly 2	381		Cotton	3/02	-8850	1180	-2585	14485	-9785	0	0	0	0	0	320	0
169	Anomaly 2	381		Live Hogs	3/02	-275	-1825	-225	2930	9250	12805	0	-3555	0	0	0	-425
	Anomaly 2	381		Coffee	3/02	7181	-8044	-7181	7178	-15750	0	-2250	0	-2250	0	0	0
170	Longrifle	451		Mini S&P	1/04	-1763	-1775	-2925	6975	2350	-500	1163	-1825	-88	-663	-113	-125
170	RC Countertrend	642	*	Mini S&P	6/08	n/a	n/a	n/a	-1038	6275	-1163	413	863	763	13	600	-763
	RC Countertrend	642	*	S&P	6/08	n/a	n/a	n/a	-14250	26825	-7275	1875	3475	3375	500	75	-3725
171	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		Euro C	5/01	3950	-4350	-2738	-4350	-6750	0	0	-4500	0	0	0	0
	Countdown	338		Silver	5/01	-2175	12200	-4350	-4350	3375	0	-2250	0	0	0	0	0
	Countdown	338		Soymeal	5/01	-2175	-1715	2115	395	3690	0	0	0	0	0	-2255	0
172	Countdown	338		Cotton	5/01	-2175	-2175	-2770	1788	-1015	0	0	0	0	0	0	0
	Countdown	338		Live Hogs	5/01	5465	-3550	-2175	-2100	-2390	0	0	-135	0	0	0	495
	Countdown	338		Coffee	5/01	2081	0	-2175	-3660	-4500	0	0	-2250	0	0	0	0
	Spectrum	438	*	S&P	8/03	-1175	5500	8125	69975	4850	0	2625	-750	-1125	300	-2550	-875
	Spectrum	438	*	Russell 2K	8/03	-3475	-750	-10850	5950	4010	0	1410	-35	-1085	-225	-965	-420
173	Spectrum	438	*	SP Midcap	8/03	-6625	2500	-23375	25375	5480	0	1860	5	25	-135	-675	-285
	Spectrum	438	*	Nasdaq	8/03	-4550	400	-1300	20175	-11600	0	2100	-1050	-1150	-150	-700	-1800
174	EuroDynamics LT	445		Euro C	9/03	988	2263	9250	17588	-13313	-3050	963	-1525	0	-4213	0	0
174	Watch and Wait	126		Bonds	5/91	2370	-2050	2160	-2080	-5460	-5960	-1220	0	90	0	-1840	0
	Watch and Wait	126		Jap Yen	5/91	-13038	502	602	-7450	889	-400	775	0	38	38	38	0
175	Watch and Wait	126		Gold	5/91	430	3090	1670	9300	2300	480	40	0	960	0	-820	820
	Watch and Wait	126		Coffee	5/91	6771	2402	2909	2120	3808	1556	769	394	0	113	0	-2419
	Watch and Wait	126		Pork Bellies	5/91	-2052	1084	868	5236	-3576	0	0	0	0	0	-3992	2824
	AlfaMAXX	432	*	S&P	5/03	-12225	15400	45526	71975	5450	-6750	4475	6450	-825	-5775	-2300	2175
	Mechwarrior	480		S&P	12/04	16225	39000	2100	132225	17025	-4275	7050	-6000	6775	-3675	3400	-10050
177	SP \ U	232		S&P	9/95	-18350	-1775	-3575	2150	4975	3625	625	1000	4975	500	-1000	700
178	Support/Resistance	140	*	S&P	1/84	5000	-25725	-16775	112700	-49950	-1900	-10950	8800	-2550	-9150	7675	1625
179	Strategic	335		S Franc	10/99	-6688	8488	-9489	-75	-6050	0	0	1988	-575	-2800	-3575	0
180	DCB-Bond	306		Bonds	1/00	3630	1940	3360	13990	-6380	-670	90	-3380	-60	-310	-1440	-1750
181	HI%Mid	572		Mini Nasdaq	5/06	n/a	300	4420	-5040	-725	-2105	830	655	-35	0	0	525
182	HI%Mid	572		Mini S&P	5/06	n/a	1863	-488	-1063	-238	-3313	-1100	0	113	0	0	-750
	HI%Mid	572		Mini Russell	5/06	n/a	4365	10590	12700	-2435	-4565	0	1455	-775	0	0	-1255
	HI%Mid	572		Mini Midcap	5/06	n/a	-2285	-2870	345	450	-6255	0	1765	-200	0	0	-1295
183	DCB Crude Oil	541		Crude	12/05	0	-2980	6605	15805	-8000	-2990	25	0	-6790	1360	0	4265
183	BRIX	395		Euro C	5/02	6524	-7212	2925	17688	-5863	2513	0	0	8225	-3713	0	13300
	BRIX	395		S Franc	5/02	7500	-6537	1162	12638	-1713	-2613	0	0	6000	-2625	0	5338
	BRIX	395		Jap Yen	5/02	14775	-9438	-10852	-4900	8288	2888	0	0	10338	-9438	-4238	638
	BRIX	395		Bonds	5/02	-9150	11830	1010	5440	-13940	-1740	0	-1280	-2070	-4600	0	-1840
	BRIX	395		T Note	5/02	-2930	-2420	5830	7850	-670	-1650	-210	-160	-30	-3810	-2000	340
	BRIX	395		Crude	5/02	1810	5110	29020	99550	3080	-4020	0	610	0	950	-7550	-5370
184	BRIX	395		Heat Oil	5/02	4142	-11830	16972	145274	9902	-1848	-11647	-643	5527	0	-5565	-6787
	PULSAR Imp. Pattern	102a		Bonds	1/89	-330	-1210	-3840	-7320	6340	-1120	-2980	1870	-1100	-890	-550	-350
	PULSAR Imp. Pattern	102a		S&P	1/89	-10540	-9210	-130	1140	-5340	-730	-380	-600	-3450	760	-1730	-940

Mar 2010	April 2010	May 2010	June 2010	July 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)	Combed %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
0	0	0	0	0	-3936	3936	3	0.0	0	-1312	3	3000	-131.2%	-8.5%	2916	13212	7.7%	1.8%
0	0	3839	0	-2915	-1852	2915	3	33.3	3839	-2842	1	15000	-12.3%	-8.5%	32764	26859	17.4%	1.8%
0	-3295	-1930	-3845	-1705	-14025	14745	19	21.1	1854	-1431	8	6000	-233.8%	-8.5%	19580	15025	26.3%	1.8%
-1320	-2230	-1025	960	0	-4225	8720	19	31.6	1292	-922	6	12000	-35.2%	-9.3%	-8045	10585	-22.3%	-2.5%
-870	735	450	750	-1190	2080	2050	32	46.9	611	-417	4	10500	19.8%	-9.3%	6355	3885	20.2%	-2.5%
-1245	-200	300	-1063	-550	-293	3158	16	50.0	460	-497	4	3750	-7.8%	-9.3%	-248	6305	-2.2%	-2.5%
-6200	-200	6400	-1950	1525	-7875	19450	23	43.5	3600	-3378	6	84375	-9.3%	-9.3%	125988	55275	6.2%	6.2%
10638	-1325	-175	-2650	0	5563	6625	13	23.1	6342	-1349	5	10500	53.0%	-9.9%	51188	13288	57.4%	32.2%
113	-1331	0	8719	0	-3150	11869	11	18.2	4416	-1333	8	7200	-43.8%	-9.9%	14213	12038	23.2%	32.2%
-1106	-1106	0	0	0	-6366	6366	8	25.0	144	-1109	3	5400	-117.9%	-9.9%	13606	16847	29.6%	32.2%
-1575	0	563	0	0	800	5088	7	42.9	1963	-1275	4	9000	8.9%	-9.9%	-6525	18000	-8.5%	32.2%
1288	-1325	0	5163	0	3075	5300	7	42.9	3233	-1660	3	9300	33.1%	-9.9%	14313	19088	18.1%	32.2%
-2690	0	6055	-3170	0	1020	17375	14	14.3	11520	-1837	9	9999	10.2%	-9.9%	6810	17375	8.0%	32.2%
0	-88	-1025	0	-788	-1138	4450	9	33.3	1421	-899	3	3600	-31.6%	-9.9%	13856	7800	45.3%	32.2%
-1325	-2285	8525	0	-3975	-6585	11135	15	13.3	5555	-1358	7	13500	-48.8%	-9.9%	79885	17100	69.6%	32.2%
-994	600	-2775	3206	-469	-150	10500	28	35.7	2293	-1281	5	7200	-2.1%	-10.1%	-27731	48225	-33.5%	16.0%
-2800	0	2550	0	7388	4238	15725	13	38.5	4498	-2286	6	9000	47.1%	-10.1%	21038	25713	20.3%	16.0%
-1710	180	6810	0	970	-10640	18600	26	26.9	2691	-1550	8	9600	-110.8%	-10.1%	24530	32460	22.2%	16.0%
-3900	-4625	12413	-4088	5513	-11950	25850	24	20.8	6600	-2362	6	10500	-113.8%	-10.1%	53225	34038	44.1%	16.0%
-2588	-2950	7850	-5088	6688	13875	5538	9	55.6	5368	-3250	2	9300	149.2%	-10.1%	12675	28888	11.9%	16.0%
213	1163	-1688	-300	-738	-715	3075	215	61.9	162	-272	5	6750	-10.6%	-10.6%	185	3075	2.7%	2.7%
0	-1980	2640	-100	6130	-1040	9710	8	37.5	2923	-1962	4	9600	-10.8%	-10.8%	12350	16920	10.4%	10.4%
0	3100	0	-3800	-7625	-9675	20225	10	20.0	6825	-2916	5	84375	-11.5%	-11.5%	-83575	91025	-13.7%	-13.7%
1763	644	-3294	3150	500	-713	8525	107	76.6	395	-1321	3	6000	-11.9%	-11.9%	-19950	31669	-128.7%	-128.7%
-2263	0	-2263	0	0	-11343	11343	5	0.0	4488	-2269	5	9600	-118.2%	-11.9%	-22549	29299	-27.6%	6.9%
0	0	835	0	0	1330	6765	6	50.0	2698	-2255	3	13500	9.9%	-11.9%	4200	29840	3.7%	6.9%
0	5875	0	12825	-2250	25925	4663	7	42.9	11696	-2301	2	10500	246.9%	-11.9%	89875	19975	100.7%	6.9%
0	0	-6750	0	0	-17125	17125	8	0.0	1170	-2141	8	12000	-142.7%	-11.9%	3760	32370	3.7%	6.9%
-2255	0	0	0	0	-2470	6175	4	25.0	3705	-2058	3	6000	-41.2%	-11.9%	6510	8970	12.8%	6.9%
0	-1790	0	0	0	-1470	1790	2	50.0	320	-1790	1	6000	-24.5%	-11.9%	-6765	15035	-13.3%	6.9%
0	-3265	0	0	0	5560	7245	6	16.7	12805	-1455	5	3150	176.5%	-11.9%	5546	14252	20.7%	6.9%
-2250	0	0	-1763	0	-8513	8513	4	0.0	1725	-2128	4	7200	-118.2%	-11.9%	-41010	41010	-67.0%	6.9%
150	-650	-688	625	1013	-1700	4675	69	36.2	303	-211	11	13500	-12.6%	-12.6%	575	9188	0.6%	0.6%
-375	1000	-1213	950	1100	2188	3788	148	49.3	280	-243	5	6750	32.4%	-12.7%	6538	7550	44.7%	8.2%
-300	3000	-19950	6250	4275	-8425	23275	141	51.8	1124	-1332	5	42188	-20.0%	-12.7%	2200	49425	2.4%	8.2%
0	0	0	0	0	0	0	1	0.0	5644	0	1	9600	0.0%	-13.6%	4169	6856	4.6%	-4.0%
0	0	0	0	0	0	0	1	0.0	745	0	1	13500	0.0%	-13.6%	-11740	12385	-9.2%	-4.0%
0	0	0	0	2200	-2300	4500	3	33.3	2200	-2248	2	10500	-21.9%	-13.6%	1200	18188	1.2%	-4.0%
0	0	0	0	0	-2250	2250	1	0.0	5625	-2250	1	12000	-18.8%	-13.6%	3385	8700	3.0%	-4.0%
0	0	0	0	-1035	-3290	3290	2	0.0	5945	-1645	2	6000	-54.8%	-13.6%	6140	6065	11.0%	-4.0%
0	0	475	0	0	475	0	1	100.0	475	0	0	6000	7.9%	-13.6%	-8047	9295	-14.4%	-4.0%
0	0	0	0	0	360	135	2	50.0	495	-135	1	3150	11.4%	-13.6%	-5900	10215	-20.1%	-4.0%
0	0	0	0	0	-2250	2250	1	0.0	690	-2250	1	7200	-31.3%	-13.6%	-14779	14779	-22.0%	-4.0%
-900	2675	-6000	600	75	-5925	12350	23	52.2	1494	-2170	2	42188	-14.0%	-14.1%	84200	18400	28.2%	11.2%
-755	-270	1280	505	630	70	4100	22	50.0	655	-649	8	22500	0.3%	-14.1%	4015	29675	2.5%	11.2%
0	300	5	1385	-350	2135	2670	21	61.9	594	-698	4	24000	8.9%	-14.1%	10135	63550	6.0%	11.2%
0	50	-4075	-5325	-350	-12450	16200	21	42.9	919	-1729	6	26250	-47.4%	-14.1%	-6875	27850	-3.7%	11.2%
0	0	0	6338	0	-1488	7825	5	40.0	3650	-2929	2	10500	-14.2%	-14.2%	27688	13313	37.7%	37.7%
0	30	390	0	0	-8510	9000	10	70.0	87	-3040	2	9600	-88.6%	-14.6%	-440	15010	-0.2%	7.8%
-1300	-6675	38	263	0	-7188	7975	10	70.0	170	-2793	2	9000	-79.9%	-14.6%	-25663	37888	-14.6%	7.8%
0	0	0	0	4200	5680	860	9	88.9	818	-866	1	9999	56.8%	-14.6%	21400	5560	11.0%	7.8%
2381	113	75	1238	0	4219	2419	13	92.3	553	-2414	1	7200	58.6%	-14.6%	56513	7219	40.3%	7.8%
1088	32	36	76	0	64	4024	8	87.5	584	-4024	1	3600	1.8%	-14.6%	8032	12024	11.4%	7.8%
-4225	8850	-13700	1975	3375	-6275	21100	132	42.4	1377	-1096	9	42188	-14.9%	-14.9%	100676	44400	32.5%	32.5%
4325	-1375	-17350	5675	2900	-12600	33825	120	56.7	1823	-2630	6	84375	-14.9%	-14.9%	191675	35175	39.5%	39.5%
-3650	-1800	-9250	-6275	-2600	-13150	26475	39	51.3	2085	-2889	3	84375	-15.6%	-15.6%	96313	59125	7.5%	7.5%
-8000	-1900	-3550	3125	10000	-6775	26925	240	39.2	1806	-1211	13	42188	-16.1%	-16.1%	50975	106975	5.1%	5.1%
0	-2025	4513	975	0	-1500	8975	8	37.5	2817	-1990	4	9300	-16.1%	-16.1%	-17613	36188	-17.2%	-17.2%
-3660	190	4960	190	4250	-1590	11450	25	36.0	1417	-896	8	9600	-16.6%	-16.6%	21640	13460	21.0%	21.0%
0	0	-470	1030	-1710	-1280	2105	9	44.4	828	-917	2	10500	-12.2%	-19.5%	-1670	7550	-3.7%	8.7%
0	0	-1100	1200	-588	-5538	6150	7	28.6	656	-1371	2	13500	-41.0%	-19.5%	-1163	8225	-2.0%	8.7%
0	0	3010	3215	-2915	-1830	5140	8	37.5	3058	-2201	2	12000	-15.3%	-19.5%	27275	5990	52.5%	8.7%
0	0	2950	2445	-2175	-2765	6255	9	44.4	2103	-2232	1	22500	-12.3%	-19.5%	-2435	15010	-2.5%	8.7%
-3930	0	1470	690	3250	-2650	9880	18	77.8	803	-3477	2	13500	-19.6%	-19.6%	17175	10125	26.8%	26.8%
0	0	16488	0	-9525	27288	9525	6	66.7	10131	-6635	1	10500	259.9%	-19.8%	55563	22225	63.5%	63.2%
-2425	-7288	8225	0	-10400	-5788	12575	12	41.7	4148	-3794	4	9300	-62.2%	-19.8%	9663	18900	12.5%	63.2%
-4488	0	3238	0	7388	6325	17525	9	66.7	4081	-6064	2	9000	70.3%	-19.8%	-8350	25750	-11.1%	63.2%
-2100	-2280	5100	0	730	-10080	15910	14	35.7	2314	-2405	5	9600	-105.0%	-19.8%	-5590	22410	-7.0%	63.2%
-740	-690	3150	0	3910	-1890	8950	12	33.3	2328	-1398	4	5400	-35.0%	-19.8%	24280	9320	54.0%	63.2%
0	2730	-5140	8940	-4170	-13020	17790	12	41.7	3174	-4131	2	13500	-96.4%	-19.8%	142570	35240	126.7%	63.2%
1172	0	3343	0	-668	-17115	22361	12	33.3	3388	-3830	4	15000	-114.1%	-19.8%	162343	38716	129.9%	63.2%
790	-1370	650	-410	-2780	-8240	8240	44	52.3	298	-719	4	9600	-85.8%	-19.8%	-42480	44830	-20.2%	-2.8%
-2200	-680	-320	-550	420	-10400	12060	81	54.3	358	-706	5	84375	-12.3%	-1				

#3-2010 ISSUE

Rank by % Chng Col.17	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Aug 2009	Sept 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
		#	Day Trd.			2005	2006	2007	2008	2009							
		(1)	(3)			(1)	(2)	(3)	(4)	(5)							
185	Mechwarrior-ES	485		Mini S&P	12/04	813	5138	-2713	25088	2150	-825	1088	-975	1463	-438	275	-1563
186	Hi-Lo Swing	346		Coffee	1/01	14382	262	-2925	-6093	-17945	-8794	0	0	131	0	0	-3038
	Hi-Lo Swing	346		Cotton	1/01	-5490	-400	-2000	15140	-6905	-4165	0	0	2400	0	-2695	-7570
	Hi-Lo Swing	346		Euro C	1/01	2962	-11387	-3114	18976	6000	2513	0	0	8225	-8788	0	5975
	Hi-Lo Swing	346		Jap Yen	1/01	8650	-7438	-12300	3138	2662	-988	0	0	10338	0	-11325	0
	Hi-Lo Swing	346		Lumber	1/01	5093	1859	847	16027	-6303	451	0	-880	583	-3872	-231	-1287
	Hi-Lo Swing	346		Corn	1/01	-2864	798	-5025	17837	-6539	925	0	-2888	125	0	-2888	-1363
	Hi-Lo Swing	346		Bonds	1/01	-610	5580	-2670	-1270	1800	0	0	0	-1240	0	-7760	0
187	Weaver MT	319		B Pound	7/00	8794	-8562	-12094	12050	-16494	-2594	-3056	-738	569	-2750	650	5444
	Weaver MT	319		Jap Yen	7/00	-3500	-8939	-939	14988	7213	2675	0	4088	4375	-8613	0	-2038
	Weaver MT	319		S Franc	7/00	2838	-6438	5663	812	-16339	-300	2688	-2150	-2300	-1750	-1163	-2850
	Weaver MT	319		Bonds	7/00	3330	11760	7840	3640	-9580	-3230	0	-2150	500	-5190	950	0
188	Market Mapping	203		S&P	1/94	-7700	-6800	-11400	22825	675	-875	-3650	-650	200	-275	25	-800
	Market Mapping	203		Bonds	1/94	-1070	-1270	-11390	-8730	970	3580	700	-3520	610	-3280	-3050	120
189	Basis	269		B Pound	1/98	-281	-1776	-5619	19025	5568	1213	-2694	-713	1025	-3288	0	3975
	Basis	269		S Franc	1/98	8013	-1525	-6013	888	2337	675	0	0	2225	-1525	0	6438
	Basis	269		\$ Index	1/98	-30	-930	-520	-10	3340	1610	-1320	0	-990	-870	0	4280
	Basis	269		Bonds	1/98	-9440	8640	-6530	530	0	0	0	0	0	0	0	-4810
	Basis	269		T Note	1/98	-950	-1100	2260	-1070	-210	-1660	-1800	0	3120	-3760	-1580	-10
	Basis	269		Heat Oil	1/98	0	0	-2285	54003	0	0	0	0	0	0	0	0
	Basis	269		Cotton	1/98	-3700	-1255	-2515	-8080	-13225	-1850	-4345	0	1645	-2150	-1500	1235
190	LPR Quantitative S2	637	*	Mini S&P	3/08	n/a	n/a	n/a	8650	-460	-590	65	-25	-660	-1005	-500	780
191	Early Bird	327	*	S&P	1/01	1325	-2325	12425	11800	-16300	-2025	825	4375	1375	-1300	-2625	-1650
192	LPR Accentive	653	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	13	-450	-75	375	-100	50	188	-263
193	Trender	17		Bonds	1/87	9530	-9590	2650	6600	-30510	1870	-5870	-1280	3170	-3980	2730	3120
	Trender	17		S Franc	1/87	-14901	-21714	-5352	5824	-6887	-8113	2300	0	-1975	-1713	0	6250
	Trender	17		S&P	1/87	10875	1500	-5450	-107150	-44400	-20525	0	15000	4350	-1500	6775	-1100
194	Delta Threshold	136	*	S&P	10/90	-5625	-6650	-23000	-8575	-5250	-2375	-900	-800	-1450	-2325	-3775	1500
195	Capcon1	296		B Pound	1/99	9337	-12557	-6931	27169	-6532	-888	0	0	-938	0	0	7200
	Capcon1	296		Euro C	1/99	7600	-15226	-5812	34713	-29289	-2663	0	0	-8375	0	0	16938
	Capcon1	296		S Franc	1/99	1863	-5913	-5562	-6725	-4250	0	0	0	0	0	0	7038
	Capcon1	296		Cotton	1/99	-530	3620	390	13220	-7390	0	-2070	0	-4060	0	0	-3485
	Capcon1	296		Crude	1/99	-16130	14800	-22120	91350	-19140	1580	0	-5780	0	-1100	0	980
	Capcon1	296		Copper	1/99	-12588	-5175	-12587	45338	-36813	-13513	0	0	-8113	0	0	-2313
196	RC Pro	660	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	-5025	-1400	-313	1588	-2163	-600	-1450	275
197	RC Pro	660	*	S&P	4/09	n/a	n/a	n/a	na/	-28175	-6525	-1525	7675	-11025	-2850	-6850	1425
198	Sidewinder	298		Bonds	1/99	-10150	1330	-6680	-2490	-8750	0	0	-2570	0	0	-2580	0
199	Axiom Long Term	471		T Note	4/04	-688	1013	-2988	11019	-3200	-2028	0	175	0	50	-1903	0
	Axiom Long Term	471		\$ Index	4/04	2945	-4555	-1035	7750	3952	0	0	0	9927	0	0	0
	Axiom Long Term	471		Crude	4/04	4825	6740	-770	0	4310	1425	-4000	9925	-3075	35	-3075	175
	Axiom Long Term	471		Corn	4/04	2375	-4575	-6200	22025	-5038	0	0	1050	0	0	-1425	0
	Axiom Long Term	471		Cotton	4/04	-3270	-2105	5550	6185	-8455	-2480	-3075	0	0	0	0	-2510
200	TSL-CEL_SP1	670		S&P	1/08	n/a	n/a	n/a	119700	92300	32850	-7225	-12575	-9325	1475	9350	7225
201	DCB Natural Gas	545		Nat Gas	12/05	0	6785	-3450	5995	-105	0	-870	0	0	0	-4085	0
202	Grand Cayman System	177		Sugar	8/92	1625	4323	-1870	-3875	8849	0	6541	0	0	0	0	-347
	Grand Cayman System	177		Cotton	8/92	-3480	2840	-1510	11000	-2515	0	-5910	0	3910	0	-2795	1250
	Grand Cayman System	177		Live Cattle	8/92	1888	-3752	-4328	8416	-320	-1484	312	-460	0	0	0	0
	Grand Cayman System	177		Bonds	8/92	-2960	4720	-4770	-9310	-2430	-3360	-110	-1130	0	0	0	-2960
	Grand Cayman System	177		Euro \$	8/92	-725	-575	-1775	-2300	4300	900	0	0	350	0	0	225
	Grand Cayman System	177		B Pound	8/92	-7114	-1456	-3106	11657	2607	738	0	-2219	-5406	-1300	0	5975
	Grand Cayman System	177		Jap Yen	8/92	-4863	-2576	-1201	1687	-3088	-75	0	0	0	0	0	-6538
203	Maxim	552		Mini Russell	4/06	n/a	11720	21245	25345	-7245	-115	-85	-3920	1780	-2730	1480	380
	Maxim	552		Mini S&P	4/06	n/a	5613	13573	16160	-4075	213	363	-838	0	-88	913	-813
204	Mesa T-Notes	435		T Note	1/03	-2350	-2575	5408	-11679	2446	2490	2235	-779	-2744	-1275	441	-1309
205	Oscar SW	629		Mini Midcap	1/08	n/a	n/a	n/a	-18695	-8365	-2055	85	-190	-2245	230	-165	230
206	Catscan III	421		Nat Gas	5/03	-1190	-10650	-12720	92780	-17630	1400	-5260	1210	1550	-6480	-1070	5750
	Catscan III	421		Euro C	5/03	824	3374	10838	27014	9937	-1738	0	0	5225	-2588	0	13363
	Catscan III	421		\$ Index	5/03	5650	-2060	3060	9370	-6790	-2030	0	2240	-3920	-560	0	4610
	Catscan III	421		Jap Yen	5/03	7563	4915	5901	12101	-2675	3000	-2588	-1000	400	-7150	-863	2125
	Catscan III	421		F Note	5/03	425	-2360	1450	3535	-2050	-690	-160	-940	940	-1135	-45	375
	Catscan III	421		Euro \$	5/03	-2375	-3000	-3150	-1900	600	725	-450	-150	50	-300	50	-625
	Catscan III	421		Crude	5/03	-2170	-2420	7870	112550	-43530	-10580	0	-120	-470	-3240	-3050	330
207	Zulu SW	630		Mini Russell	1/08	n/a	n/a	n/a	-12765	-12115	-3095	-2235	290	-1435	0	-615	-740
208	Naka89	525	*	Mini S&P	12/05	750	-6613	5238	-4313	-5338	-700	238	2013	-3088	-813	1388	0
209	Pegasus	440		Euro C	9/03	10375	-10175	3113	13574	0	0	0	0	0	0	0	0
	Pegasus	440		Jap Yen	9/03	8575	-2450	-1113	16076	-3013	-3013	0	0	0	0	-3263	0
	Pegasus	440		T Note	9/03	-60	650	2890	2910	-1340	-2160	0	0	1650	-4510	-2050	170
	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		Cotton	9/03	-3990	1835	1370	10090	1265	-1670	-1095	0	3865	0	-675	960
	Pegasus	440		Corn	9/03	-2651	2599	-2262	7087	-5275	100	0	0	-1400	-2088	-2075	-675
	Pegasus	440		Coffee	9/03	-900	3113	-4126	10444	-3787	0	-2606	-619	0	-300	0	1894
210	Dynamic Breakout Sys	240		Bonds	3/96	-2570	2300	4370</									

Mar 2010	April 2010	May 2010	June 2010	July 2010	12 Mos		12 Mos		Max Con.	Min. Req'd	%Chng Min.Req	Combin %Chng.	Total Net P/L	Total Max DD	%Chng Min.Req Cap.Since Release	%Chng Min.Req Cap.Since Release		
					Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)									Avg. Win (12)	Avg. Loss (13)
125	-38	-3425	1063	500	-2750	7438	115	57.4	360	-541	5	13500	-20.4%	-20.4%	26825	9463	34.6%	34.6%
0	-1706	-469	6263	4594	-3019	13875	8	50.0	2953	-3708	2	7200	-41.9%	-20.8%	-23438	42806	-33.4%	1.8%
-970	-940	0	-3985	0	-17925	17925	7	14.3	2400	-3388	5	6000	-298.8%	-20.8%	-5760	23385	-9.8%	1.8%
0	0	16488	0	-5088	19325	8788	6	66.7	8300	-6953	1	10500	184.0%	-20.8%	54300	20975	53.0%	1.8%
0	0	-4600	0	3325	-3250	15925	5	40.0	6832	-5638	2	9000	-36.1%	-20.8%	-26013	32838	-29.9%	1.8%
0	2244	-5302	5291	616	-2387	8745	10	50.0	1837	-2314	3	3300	-72.3%	-20.8%	16995	15565	53.3%	1.8%
0	1088	0	988	-713	-4725	7013	8	50.0	781	-1962	2	3600	-131.3%	-20.8%	6338	10788	18.2%	1.8%
0	0	4820	0	5930	1750	9000	5	60.0	3620	-4555	1	9600	18.2%	-20.8%	-13870	25210	-14.9%	1.8%
0	-1619	4456	-2081	5163	3444	9013	20	35.0	2543	-1104	6	6000	57.4%	-21.3%	-9394	31431	-15.3%	6.3%
-1238	0	1700	-2213	5313	4050	12413	19	42.1	2624	-1540	6	9000	45.0%	-21.3%	-1100	38675	-1.2%	6.3%
-2288	-663	7838	0	-7750	-10688	14025	25	36.0	1657	-1600	5	9300	-114.9%	-21.3%	-18713	30438	-19.8%	6.3%
-1070	-2000	7320	-2310	3140	-4040	12190	20	25.0	3092	-1300	7	9600	-42.1%	-21.3%	50890	17960	52.1%	6.3%
375	-375	-900	-300	-2600	-9825	10075	122	41.8	306	-358	6	84375	-11.6%	-21.7%	9125	53525	0.6%	-2.0%
-430	-490	-3270	1500	-3060	-10590	15130	65	64.6	298	-1004	3	9600	-110.3%	-21.7%	-40520	46490	-25.1%	-2.0%
0	-713	231	0	-1381	-2344	6438	12	50.0	1876	-2267	2	6000	-39.1%	-21.8%	32031	17519	41.9%	24.5%
-2425	-6938	8225	0	-9688	-3013	11775	13	38.5	4233	-3027	4	9300	-32.4%	-21.8%	18375	16388	15.5%	24.5%
-2000	-2310	4810	-1130	4150	6230	4310	15	40.0	2635	-1064	4	3600	173.1%	-21.8%	28300	11230	61.7%	24.5%
-2240	-1740	5300	0	5920	2430	8790	8	25.0	5610	-1465	6	9600	25.3%	-21.8%	11160	22160	9.1%	24.5%
-1940	-400	3280	0	3920	-830	8030	14	21.4	3440	-1012	7	5400	-15.4%	-21.8%	11510	12470	16.7%	24.5%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	-21.8%	96944	10487	50.7%	24.5%
0	-2945	-2025	-3790	1295	-14430	15725	16	18.8	1862	-1542	6	6000	-240.5%	-21.8%	-26655	42735	-34.8%	24.5%
-120	785	-175	-660	625	-1480	2965	104	56.7	211	-309	3	6750	-21.9%	-21.9%	8925	4560	54.7%	54.7%
0	0	-1425	-5975	-1125	-9550	14575	50	34.0	1541	-1083	8	42188	-22.6%	-22.6%	144300	37350	35.1%	35.1%
-638	-175	-363	63	-175	-1563	2075	127	66.1	112	-255	4	6750	-23.1%	-23.1%	-1350	3250	-12.6%	-12.6%
-5190	-820	6630	-660	-850	-1130	8120	21	33.3	2830	-1494	6	9600	-11.8%	-23.5%	-66150	72300	-28.8%	-10.7%
-2275	-4863	8675	0	-11850	-13563	13563	15	33.3	3703	-3204	4	9300	-145.8%	-23.5%	-119913	124625	-53.9%	-10.7%
0	0	-31725	-5700	24875	-9550	39075	17	47.1	7359	-7614	4	84375	-11.3%	-23.5%	-77575	214925	-3.8%	-10.7%
-7200	6925	-6150	3425	2925	-10200	18525	123	24.4	1523	-601	13	42188	-24.2%	-24.2%	-151475	175288	-17.9%	-17.9%
0	0	4350	0	-7319	2406	7319	5	40.0	5775	-3048	2	6000	40.1%	-25.9%	-1763	35631	-2.5%	-1.1%
0	0	16488	0	-9525	12863	11038	5	40.0	16713	-6854	2	10500	122.5%	-25.9%	6075	62688	4.9%	-1.1%
0	0	8213	0	-11850	3400	11850	3	66.7	7625	-11869	1	9300	36.6%	-25.9%	-30138	55388	-27.6%	-1.1%
0	-85	0	1125	-2055	-10630	10630	6	16.7	1125	-2352	4	6000	-177.2%	-25.9%	29420	14705	41.7%	-1.1%
0	-5860	0	13990	-2850	960	11760	7	42.9	5517	-3905	2	13500	7.1%	-25.9%	25080	57430	15.8%	-1.1%
0	-1525	0	10350	-9113	-24225	25463	6	16.7	10350	-6922	4	13500	-179.4%	-25.9%	-36613	50538	-23.1%	-1.1%
-575	-163	1013	1713	-400	-2475	5700	118	44.1	329	-297	9	6750	-36.7%	-26.9%	-4613	8075	-51.3%	-44.8%
-2750	525	3450	9900	-2150	-10700	26600	116	47.4	1540	-1563	8	42188	-25.4%	-26.9%	-24625	41675	-43.8%	-44.8%
0	-2570	0	-330	5140	-2910	8050	6	33.3	2750	-2100	3	9600	-30.3%	-30.3%	-1090	39970	-1.0%	-1.0%
0	-3322	0	0	0	-7028	7028	6	33.3	113	-1813	3	5400	-130.2%	-30.8%	-4750	9050	-13.7%	6.6%
0	0	0	0	3345	13272	0	2	100.0	6636	0	0	3600	368.7%	-30.8%	9327	8840	40.4%	6.6%
-35	0	-3075	0	0	-1700	9050	10	40.0	2890	-2210	2	13500	-12.6%	-30.8%	9095	9050	10.5%	6.6%
0	0	0	0	175	-200	1425	3	66.7	613	-1428	1	3600	-5.6%	-30.8%	4775	12025	20.7%	6.6%
0	0	0	-3645	-2520	-14230	14230	7	28.6	370	-2995	2	6000	-237.2%	-30.8%	-4935	19855	-12.8%	6.6%
-3000	-10050	-31525	1225	-5125	-26700	70075	59	52.5	3036	-4308	7	84375	-31.6%	-31.6%	180100	70075	82.6%	82.6%
0	405	275	0	0	-4275	7650	7	71.4	675	-3821	2	13500	-31.7%	-31.7%	5820	7650	9.1%	9.1%
-2038	6272	0	-2128	-2778	5522	5533	7	42.9	4480	-1984	2	5400	102.3%	-35.3%	6810	8120	6.9%	16.9%
0	-65	-1410	0	0	-5020	5910	8	25.0	2580	-1697	3	6000	-83.7%	-35.3%	37620	19935	34.4%	16.9%
2756	0	-1292	-656	-2552	-3376	4500	8	25.0	1534	-1074	4	3000	-112.5%	-35.3%	-6384	22104	-11.7%	16.9%
930	-5520	5000	0	5930	-1220	12150	10	30.0	3953	-1868	5	9600	-12.7%	-35.3%	48670	30150	27.8%	16.9%
0	0	-925	0	-525	25	1700	7	71.4	355	-874	1	2250	1.1%	-35.3%	4800	8775	11.7%	16.9%
0	0	4350	0	-844	1294	8925	9	44.4	3566	-2589	4	6000	21.6%	-35.3%	-25744	74919	-23.5%	16.9%
-813	0	-10325	-750	6713	-11788	18500	8	12.5	6713	-2643	7	9000	-131.0%	-35.3%	61263	56938	37.3%	16.9%
-2710	1010	-1355	-945	5	-7205	8605	73	47.9	656	-793	7	12000	-60.0%	-36.8%	48930	15880	92.3%	69.6%
-2638	350	613	-1388	1125	-2188	4350	72	55.6	350	-507	4	13500	-16.2%	-36.8%	29433	7838	49.4%	69.6%
2091	-1697	-700	958	-1716	-2007	6732	19	52.6	951	-1278	3	5400	-37.2%	-37.2%	351	18689	0.8%	0.8%
1515	-695	-1680	-2880	-695	-8545	9655	105	29.5	474	-314	9	22500	-38.0%	-38.0%	-31430	32435	-54.1%	-54.1%
0	2590	-6370	1680	640	-4360	12610	21	38.1	3890	-2730	4	13500	-32.3%	-38.2%	83670	69070	84.5%	64.2%
-2263	0	16625	0	7600	36225	2788	12	50.0	7465	-1428	2	10500	345.0%	-38.2%	98650	22950	128.1%	64.2%
-2480	-1550	4720	0	600	1630	4480	17	29.4	2786	-1024	5	3600	45.3%	-38.2%	23510	11770	89.1%	64.2%
-4063	-3025	-5925	-2025	2663	-18450	24838	24	37.5	1907	-2374	5	9000	-205.0%	-38.2%	8313	24838	12.6%	64.2%
-1335	-195	1010	-1090	-265	-3490	3740	25	24.0	488	-338	7	3000	-116.3%	-38.2%	-2000	7640	-9.1%	64.2%
-525	-850	475	-400	650	-1350	2800	31	19.4	329	-133	19	2250	-60.0%	-38.2%	-12600	13325	-76.4%	64.2%
0	-2220	-6670	760	-6080	-31340	31340	19	21.1	2578	-2780	5	13500	-232.1%	-38.2%	61070	60460	61.7%	64.2%
445	20	1165	640	920	-4640	7890	96	43.8	543	-509	9	12000	-38.7%	-38.7%	-23045	26295	-74.3%	-74.3%
-838	1125	-1050	-125	-813	-2663	5075	160	32.5	325	-181	10	6750	-39.4%	-39.4%	-10588	12738	-33.0%	-33.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	10500	0.0%	-40.3%	26950	16325	36.7%	14.9%
-2625	0	-3525	-2450	4675	-10200	14875	7	14.3	4675	-2480	6	9000	-113.3%	-40.3%	10188	14875	16.2%	14.9%
-2130	-1150	3250	0	3920	-3010	10180	12	41.7	1798	-1716	3	5400	-55.7%	-40.3%	4940	10180	13.1%	14.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	-40.3%	14870	3250	15.7%	14.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	-40.3%	5489	11852	5.2%	14.9%
0	-695	-1330	-1185	100	-1725	3830	13	30.8	1898	-1037	5	6000	-28.8%	-40.3%	13525	8905	32.2%	14.9%
-575	0	-200	-13	-938	-7863	7963	15	20.0	454	-769	6	3600	-218.4%	-40.3%	-3000	14038	-11.9%	14.9%
-3019	-1163	300	0	0	-5513	5813	8	25.0	1097	-1285	3	7200	-76.6%	-40.3%	319	7613		

#3-2010 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
	Dynamic Breakout Sys	240		Jap Yen	3/96	10538	-6714	2851	7600	2712	-1050	0	-63	4250	-5900	-1575	-3438
	Dynamic Breakout Sys	240		S Franc	3/96	-3688	-1325	-8002	-4676	863	675	0	0	6000	-3150	-1900	2700
	Dynamic Breakout Sys	240		Live Cattle	3/96	-1228	6808	-528	10432	-8104	-1056	788	-516	-1588	-172	-144	-1548
	Dynamic Breakout Sys	240		Cotton	3/96	-470	-690	-4120	-880	-2245	-1575	-3070	-285	2640	0	-790	115
	Dynamic Breakout Sys	240		Copper	3/96	7662	23813	13138	29912	26214	13363	-3875	-2175	4963	0	-2500	-1575
211	Dynamic Breakout Sys	240		Crude	3/96	-8170	3030	11860	104300	-20810	-4730	-3270	2950	-5220	-1570	-1580	-3150
	Athena	271		Bonds	7/96	3820	1360	-3040	-1700	-6440	-3350	0	0	-3400	0	0	-3610
	Athena	271		Jap Yen	7/96	5450	-11476	2388	-887	5950	0	0	0	7225	0	0	-4275
	Athena	271		S Franc	7/96	-1062	-14613	-6226	2687	5687	-313	0	0	6000	0	0	-9113
	Athena	271		Coffee	7/96	5250	-7069	-7988	8625	-4687	0	0	0	0	0	0	-4725
212	Athena	271		Nat Gas	7/96	15940	13150	2670	60740	14690	0	0	0	0	0	0	0
	Athena	271		Cotton	7/96	-2490	-990	-4930	4420	-5570	-2285	0	0	490	0	-2865	580
	Athena	271		Soybeans	7/96	680	-265	9960	5050	9360	0	0	0	0	-375	-4760	0
	Swing Index System	84		Coffee	1/87	-15174	-10388	-9848	-132	13203	4226	-2003	8314	-1778	-218	1020	5243
	Swing Index System	84		Copper	1/87	6938	2661	50238	10948	-16700	6300	-7425	-10225	2638	0	4125	4613
213	Swing Index System	84		Jap Yen	1/87	-13250	-3200	-8562	26712	-5513	550	-2250	-3200	5763	-6363	-7400	-3088
	Swing Index System	84		Nat Gas	1/87	51360	-10450	-18480	97820	20050	8870	-9210	-2420	440	-1570	-12430	80
	Swing Index System	84		Euro C	1/87	-4465	-7377	-5125	1249	-5575	2975	2850	3538	-8888	3113	-1325	7075
	Swing Index System	84		Euro \$	1/87	-8875	-4350	-8850	-5375	-1375	675	0	0	25	-175	-875	-700
	Swing Index System	84		\$ Index	1/87	-8250	-6020	-2080	4150	-6350	2000	-580	-2510	-1880	0	0	5060
214	Swing Index System	84		Cotton	1/87	-2035	255	-550	-15265	-12495	-3570	-3045	1060	-3845	-3855	-275	2580
	Swing Index System	84		Bonds	1/87	-5570	-4210	-5150	-250	-15620	-2430	-6340	930	-1300	-2160	1730	-2640
	Swing Index System	84		Live Hogs	1/87	-12132	-11348	-5880	-7192	1928	1840	-68	-160	-348	-3456	2860	460
	Universal	133		Bonds	10/91	-8850	-570	1720	-7290	-17280	1700	-6850	-3250	-5700	1120	-2570	650
	Universal	133		Euro \$	10/91	-2325	-1125	-75	-1750	-1950	-1500	0	0	-500	0	0	-375
215	Universal	133		B Pound	10/91	7744	14644	8805	14695	1389	2469	-4750	731	-2781	125	-1563	4213
	Universal	133		Jap Yen	10/91	-13676	-10526	10563	2300	-30252	-913	863	-1738	-6088	-738	-1638	-700
	Universal	133		Coffee	10/91	768	-18770	-15673	-9301	-2155	1200	450	4219	2194	-1125	-56	2831
	Universal	133		Soybeans	10/91	-200	-2925	15415	14520	11105	2250	270	3900	825	-1945	4495	-3125
	Arcs	279		Jap Yen	3/98	5462	-7051	-4749	16838	-18663	-3763	0	2313	-2875	-4000	0	0
216	Arcs	279		Aussie \$	3/98	-2280	-2720	9190	-4750	14400	4850	0	0	7650	0	0	-4570
	Arcs	279		Corn	3/98	-1364	1563	-7913	18863	-2038	700	0	-538	3063	0	-2725	-900
	Arcs	279		Cotton	3/98	110	2680	-8615	1145	-2995	-530	-1215	-900	1940	0	0	-4510
	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
217	Arcs	279	*	S&P	3/98	6975	-63500	-46775	64700	-74850	-18375	-16075	7075	-10200	-15725	-2050	1450
	RC Edge	567	*	Mini S&P	10/06	n/a	963	-2313	-8213	-4575	-1300	-1113	-188	-438	-1075	-788	-425
218	RC Edge	567	*	S&P	10/06	n/a	4925	12350	-19475	-21925	-4650	-5300	375	-2525	-5075	-3675	2175
	RC Level	658	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	-4650	-425	413	1075	-175	0	-50	-225
219	RC Level	658	*	S&P	4/09	n/a	n/a	n/a	-19850	-1700	2000	5425	150	0	225	-975	
	GK Universal Trader I	550		Jap Yen	3/06	n/a	-1025	500	2963	3163	-5975	0	0	0	3538	0	0
	GK Universal Trader I	550		T Note	3/06	n/a	-1604	-1663	4978	3821	0	0	0	0	0	-2497	0
	GK Universal Trader I	550		Nasdaq	3/06	n/a	-4100	-3375	52450	-31200	0	0	-6600	-7875	0	2000	0
	GK Universal Trader I	550		Nat Gas	3/06	n/a	690	-3755	14850	24290	0	3325	0	0	-7485	0	0
220	GK Universal Trader I	550		Soybeans	3/06	n/a	375	1813	14150	-10188	-10188	0	0	0	0	-1363	0
	GK Universal Trader I	550		Copper	3/06	n/a	31650	-15313	-16513	28875	0	0	-6175	0	0	4013	0
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	-1210	-6360	7250	-1375	0	0	0	250	-1625	0	0
	GK Universal Trader I	550		Coffee	3/06	n/a	56	-3131	26738	-11138	-3881	0	-5419	0	0	0	0
	Compass	278		Jap Yen	3/98	6138	-10302	-2199	8502	6213	1900	0	3713	6025	-4475	0	1625
221	Compass	278		\$ Index	3/98	-1340	-400	4840	6910	-9520	-1340	-1370	330	-1590	-640	570	2270
	Compass	278		Bonds	3/98	-480	9970	17290	3430	2860	-930	-7760	150	3720	-6480	0	390
	Compass	278		T Note	3/98	350	2800	5160	14130	-9160	550	-3050	570	740	-4250	0	710
	Compass	278		Coffee	3/98	-1574	2137	1276	-3939	38	-675	1125	0	1950	0	-2869	4706
	Compass	278		Copper	3/98	2938	15200	-15888	46699	3988	12688	-4075	-4925	8038	-5550	4013	5300
222	Compass	278		Heat Oil	3/98	18946	-35629	26246	107032	-10693	0	-3562	-5208	-5317	-7186	-4574	458
	Early Bird II	397	*	Mini S&P	8/02	450	-275	3738	15488	-3138	-538	150	713	38	238	-663	325
	Anomaly 1	380		Bonds	3/02	-2363	63	-313	-5719	-11547	0	-4525	-2294	0	0	0	0
	Anomaly 1	380		Nat Gas	3/02	5260	8250	-10300	14805	23685	0	0	0	0	0	-2255	0
	Anomaly 1	380		Euro C	3/02	9563	-12050	-2688	41813	-6750	0	0	0	0	0	4700	0
223	Anomaly 1	380		Silver	3/02	-960	3240	-5180	30645	-9895	0	-2250	-2250	-2250	-2250	0	-2250
	Anomaly 1	380		Soymeal	3/02	-975	-2450	-4700	-2260	6155	0	0	0	5435	0	-875	0
	Anomaly 1	380		Cotton	3/02	-9480	-2175	975	385	4155	0	0	0	0	0	0	-2250
	Anomaly 1	380		Live Hogs	3/02	1250	-6900	-2175	6050	10715	0	0	10715	0	0	0	0
	Anomaly 1	380		Coffee	3/02	6375	-8044	-7069	10808	-15750	0	-2250	0	-2250	0	0	0
224	LPR Calibre	654	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	-2713	113	-63	50	25	-450	-200	-25
	T-Bonds Day_Trade	139	*	Bonds	1/84	-960	-2230	-3360	4330	2370	-1030	1390	-1260	160	-1670	-1340	630
225	Early Bird III	431	*	Mini S&P	3/03	688	625	613	23225	-2400	-975	-25	363	0	700	-225	375
	Early Bird III	431	*	MiniRussel	3/03	1970	90	9225	25458	-7000	-1170	35	-345	-730	-555	-850	-730
226	RC Proof+	631	*	Mini S&P	4/08	n/a	n/a	n/a	2363	1275	-1288	38	13	150	488	675	-1113
	RC Proof+	631	*	S&P	4/08	n/a	n/a	n/a	13650	12900	-5800	-150	-700	3875	3725	1500	-4925
227	Top Ten System	228		T Note	1/94	-400	-380	5310	-100	-8330	-700	-700	-470	2330	-2180	-840	-2480
	Top Ten System	228		Cotton	1/94	-1310	80	-2320	-3450	-3625	-2060	-210	-400	3100	-155	-165	1460
	Top Ten System	228		Sugar	1/94	1311	4390	-2620	-2444	-2239	4805	3058	-7101	258	-2386	4458	-1635

Mar 2010	April 2010	May 2010	June 2010	July 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. (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req. Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req. Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)
-1575	0	-1575	0	4563	-6363	14063	12	33.3	2713	-2149	6	9000	-70.7%	-41.8%	64838	19713	49.1%	26.1%
-3188	-1575	7825	-4875	6900	9413	7113	11	45.5	4820	-2454	3	9300	101.2%	-41.8%	11313	26938	8.3%	26.1%
2000	0	528	0	188	-1520	4236	14	28.6	1101	-593	7	3000	-50.7%	-41.8%	14600	15448	33.2%	26.1%
0	-4865	-615	-3450	570	-11325	12395	16	18.8	1800	-1288	7	6000	-188.8%	-41.8%	-18965	25795	-21.6%	26.1%
0	-2088	0	10350	-1113	15350	7250	12	33.3	8160	-2156	4	13500	113.7%	-41.8%	90138	30400	45.5%	26.1%
-1570	-1580	-3910	3730	-6170	-26070	26070	20	10.0	3340	-1819	11	13500	-193.1%	-41.8%	96380	35040	48.7%	26.1%
0	0	5550	0	5920	1110	10360	6	50.0	3863	-3493	2	9600	11.6%	-41.8%	-11530	44020	-8.4%	11.3%
0	-7538	-3963	0	-4150	-12700	21613	6	33.3	4457	-5399	4	9000	-141.1%	-41.8%	-18338	43975	-14.3%	11.3%
0	0	8213	0	-10238	-5450	11463	7	42.9	4846	-5004	2	9300	-58.6%	-41.8%	-32200	40813	-24.3%	11.3%
0	0	0	1650	4594	1519	4725	3	66.7	3122	-4733	1	7200	21.1%	-41.8%	9638	44588	9.4%	11.3%
0	6490	0	-5530	0	960	5530	2	50.0	6490	-5530	1	13500	7.1%	-41.8%	125810	51900	65.4%	11.3%
0	-65	0	-3360	0	-7505	7505	6	33.3	535	-2142	2	6000	-125.1%	-41.8%	-4320	18935	-5.1%	11.3%
0	0	0	0	590	-4545	5135	3	33.3	590	-2566	2	9000	-50.5%	-41.8%	33500	23725	26.1%	11.3%
-3765	-784	-2085	8385	4883	21439	9821	62	41.9	1903	-777	9	7200	297.8%	-42.1%	-11775	119423	-6.9%	-9.8%
-3125	175	8050	-6000	6338	5463	25438	68	35.3	2866	-1440	7	13500	40.5%	-42.1%	33275	61775	10.3%	-9.8%
-4525	-4338	-1988	-2825	4413	-25250	30525	84	28.6	1208	-905	14	9000	-280.6%	-42.1%	-3938	85300	-1.8%	-9.8%
-1620	7800	-5700	5910	-6210	-16060	30400	85	35.3	1876	-1316	7	13500	-119.0%	-42.1%	271190	47720	84.3%	-9.8%
-6150	-2888	13375	-3863	6788	16600	9600	80	46.3	1638	-1026	7	10500	158.1%	-42.1%	-28175	65800	-11.3%	-9.8%
-350	-1325	475	0	-1450	-3700	4525	46	13.0	233	-127	29	2250	-164.4%	-42.1%	-122700	123800	-228.8%	-9.8%
-500	-760	4050	-4230	-2920	-2270	8620	74	32.4	783	-421	7	3600	-63.1%	-42.1%	-17170	96580	-82.9%	-9.8%
-700	-3030	-3045	-3345	-1130	-22200	22200	66	19.7	760	-605	11	6000	-370.0%	-42.1%	-82425	102580	-57.6%	-9.8%
2420	-4970	6550	-4100	4900	-7410	14900	92	38.0	1039	-767	9	9600	-77.2%	-42.1%	-80790	103120	-35.3%	-9.8%
-2856	0	-560	1708	980	400	5816	80	37.5	624	-366	7	3150	12.7%	-42.1%	-86468	94556	-115.2%	-9.8%
-1600	660	4760	-2510	-10300	-23890	27110	89	34.8	994	-942	6	9600	-248.9%	-42.8%	-12340	69370	-6.7%	17.6%
0	0	525	0	-1125	-2975	2975	5	20.0	525	-875	3	2250	-132.2%	-42.8%	-10175	20375	-23.7%	17.6%
-4338	-256	5069	1919	-4075	-3238	9013	71	40.8	1119	-848	4	6000	-54.0%	-42.8%	43238	55713	37.8%	17.6%
-1500	2238	3213	0	838	-6163	14050	32	40.6	1839	-1581	7	9000	-68.5%	-42.8%	-13013	68713	-7.6%	17.6%
-919	263	-2456	11663	-6694	11569	10144	74	44.6	1488	-916	4	7200	160.7%	-42.8%	70275	66431	51.1%	17.6%
-3290	-715	1535	-1310	3380	6270	8995	79	41.8	1277	-781	6	9000	69.7%	-42.8%	66835	28780	38.9%	17.6%
0	0	-2688	0	3388	-7625	11013	6	33.3	2850	-3328	3	9000	-84.7%	-43.0%	3388	30163	3.0%	5.3%
-800	0	3030	-2530	830	8460	7710	10	40.0	5263	-2099	4	7500	112.8%	-43.0%	4740	21590	5.0%	5.3%
0	1088	0	988	-1575	100	3625	8	50.0	1460	-1435	2	3600	2.8%	-43.0%	-2463	16763	-5.4%	5.3%
0	-2555	-1355	-2215	-1060	-12400	12400	12	8.3	1940	-1302	8	6000	-206.7%	-43.0%	-3160	22160	-4.2%	5.3%
0	9390	0	-6130	0	3260	6130	2	50.0	9390	-6130	1	13500	24.1%	-43.0%	110480	27600	65.0%	5.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	-43.0%	34940	17556	18.5%	5.3%
-4225	8375	14325	8500	-6525	-33450	67225	430	40.7	1347	-1056	9	42188	-79.3%	-43.0%	-83825	269875	-15.8%	5.3%
88	-575	200	200	25	-5388	6138	131	23.7	282	-141	12	6750	-79.8%	-43.5%	-15413	18025	-58.3%	-20.0%
600	-2175	2800	1475	75	-15900	21325	127	48.8	804	-1011	8	42188	-37.7%	-43.5%	-22850	52600	-13.8%	-20.0%
-888	-1175	-2988	-475	-1438	-6350	7663	73	39.7	297	-340	7	6750	-94.1%	-43.5%	-11888	11888	-132.1%	-80.6%
-4400	-5550	-900	-1650	-7575	-14950	23125	71	45.1	1597	-1695	7	42188	-35.4%	-43.5%	-40675	40675	-72.3%	-80.6%
0	0	0	0	0	-2438	5975	2	50.0	3537	-5975	1	9000	-27.1%	-43.6%	5600	14950	13.8%	21.3%
0	-2115	0	0	0	-4612	4612	2	0.0	7706	-2306	2	5400	-85.4%	-43.6%	920	8497	3.8%	21.3%
0	0	6350	0	0	-6125	14475	4	50.0	4175	-7238	2	52500	-11.7%	-43.6%	22125	31200	9.4%	21.3%
0	10235	-3865	0	0	2210	7485	4	50.0	6780	-5675	1	13500	16.4%	-43.6%	42445	17715	69.9%	21.3%
0	0	-925	0	0	-12475	12475	3	0.0	15000	-4158	3	9000	-138.6%	-43.6%	3863	18300	9.5%	21.3%
0	0	-11275	0	0	-13438	13438	3	33.3	4013	-8719	1	13500	-99.5%	-43.6%	21438	38300	35.3%	21.3%
0	1400	0	0	0	25	1625	3	66.7	825	-1627	1	2400	1.0%	-43.6%	-295	11795	-2.7%	21.3%
-1200	0	0	-1650	0	-12150	12150	4	0.0	24825	-3038	4	7200	-168.8%	-43.6%	9675	13988	30.4%	21.3%
-2525	1675	1775	-5500	6788	11000	7425	20	40.0	3656	-1521	4	9000	-122.2%	-44.4%	24050	24613	21.2%	23.3%
-3770	-3440	4940	0	-5350	-9390	10200	30	26.7	1389	-933	10	3600	-260.8%	-44.4%	3860	23140	8.5%	23.3%
-4960	-1740	6830	-6820	4610	-12990	18690	34	29.4	2018	-1382	6	9600	-135.3%	-44.4%	18850	37640	15.6%	23.3%
-1950	80	3900	-730	3130	-300	7230	24	37.5	1474	-904	4	5400	-5.6%	-44.4%	28250	15200	41.6%	23.3%
-4875	469	-3375	5044	4594	6094	12544	28	25.0	3761	-963	8	7200	84.6%	-44.4%	-31013	50775	-34.2%	23.3%
-4875	4950	0	6325	1488	23375	9000	28	35.7	5071	-1517	6	13500	173.1%	-44.4%	56650	51150	33.3%	23.3%
3591	0	-8387	-932	-14792	-45910	47023	27	25.9	1222	-2722	8	15000	-306.1%	-44.4%	84743	47834	44.9%	23.3%
0	0	-1525	188	-150	-1225	2513	48	37.5	325	-236	6	6750	-18.1%	-45.2%	13663	7438	25.0%	24.6%
-2263	0	-2263	0	0	-11344	11344	5	0.0	3519	-2269	5	9600	-118.2%	-45.4%	-26409	34203	-32.4%	5.0%
0	0	160	0	0	-2095	2255	3	33.3	2415	-2253	1	13500	-15.5%	-45.4%	38020	23840	33.1%	5.0%
0	0	0	0	0	4700	2250	2	50.0	6950	-2250	1	10500	44.8%	-45.4%	56150	22525	62.9%	5.0%
0	0	-6750	0	0	-18000	18000	8	0.0	7005	-2250	8	12000	-150.0%	-45.4%	5390	20250	5.3%	5.0%
-2255	0	0	0	0	2305	3130	3	33.3	5435	-1562	2	6000	38.4%	-45.4%	-4790	14305	-9.4%	5.0%
0	-2250	-1695	-2250	0	-8445	8445	4	0.0	15240	-2111	4	6000	-140.8%	-45.4%	-12340	19530	-24.2%	5.0%
0	0	0	0	335	11050	0	2	100.0	5525	0	0	3150	350.8%	-45.4%	13131	15102	49.0%	5.0%
-2250	0	0	-2250	0	-9000	9000	4	0.0	3450	-2250	4	7200	-125.0%	-45.4%	-40005	40005	-65.4%	5.0%
75	-1338	-338	-300	-625	-3075	3525	74	55.4	104	-222	4	6750	-45.6%	-45.6%	-5463	5863	-51.1%	-51.1%
-1730	1300	800	140	400	-2210	5560	48	43.8	432	-419	9	4800	-46.0%	-46.0%	-29290	40840	-25.5%	-25.5%
0	150	-1225	625	313	75	2075	67	46.3	311	-266	6	6750	1.1%	-47.5%	21213	5563	41.9%	51.5%
275	215	-1370	-1745	845	-6125	8070	99	43.4	406	-421	8	6000	-102.1%	-47.5%	28068	12800	62.4%	51.5%
-638	713	-2988	-888	1563	-3275	5413	111	38.7	269	-218	10	6750	-48.5%	-48.5%	963	6875	6.1%	5.4%
-2925	-1325	-17200	-3775	7250	-20450	33150	105	44.8	1186	-1315	5	42188	-48.5%	-48.5%	5150	37300	5.2%	5.4%
-1560	-490	3900	270	2770	-150	7550	23	43.5	1152	-898	4	5400	-2.8%	-48.6%	-3290	17500	-3.6%	-7.3%
-1350	-115	-1505	-1240	1195	-1445	5095	27	29.6	1326	-634	7	6000	-24.1%	-4				

#3-2010 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
	Top Ten System	228		S Franc	1/94	-12638	-6000	-2712	3938	-17725	-6688	1813	1288	313	-2238	-6175	3000
	Top Ten System	228		B Pound	1/94	-7258	-6570	-14507	11751	-12362	1306	-4275	263	-3300	-988	-175	5475
	Top Ten System	228		Coffee	1/94	-2419	-1256	2269	-3656	-20346	-3769	-4106	-2569	-38	-2869	-4500	2419
	Top Ten System	228		Jap Yen	1/94	4838	-15588	2663	16163	6436	2875	725	1700	7375	-9763	-225	-1013
226	Big Dipper	273		Bonds	6/98	270	980	-3950	6760	2290	0	0	-2080	0	-2070	0	-2080
227	Tuition-LT	387		Bonds	5/02	-2600	6030	-2310	-3300	-6650	-2190	0	0	-2870	-4920	0	-3790
	Tuition-LT	387		T Note	5/02	-5080	2630	140	-1110	-420	-890	0	0	3840	-3810	0	0
	Tuition-LT	387		Jap Yen	5/02	10426	-8375	-3151	8149	-2001	-1313	0	0	10338	-8438	0	0
	Tuition-LT	387		S Franc	5/02	-2912	-8251	-7501	9824	-2975	675	0	0	6000	-5250	0	3088
	Tuition-LT	387		Euro \$	5/02	200	275	-2100	2225	4300	900	0	0	350	0	0	225
	Tuition-LT	387		Lumber	5/02	3575	2893	-275	15015	-6446	858	0	-869	77	-3861	0	2365
	Tuition-LT	387		Corn	5/02	-2539	-1964	-4837	19688	-2625	1525	0	-2275	800	0	-2625	-1063
	Tuition-LT	387		Crude	5/02	-11600	-600	22890	89040	530	-1730	80	-1370	0	-5950	-8390	-4950
228	Weaver	318		Jap Yen	7/00	2624	-8501	-7513	-5062	7551	2888	0	0	10338	-9438	0	-4775
	Weaver	318		S Franc	7/00	11199	-8701	5175	-213	-3325	488	0	0	6000	-2625	0	5338
	Weaver	318		T Note	7/00	-1910	580	1310	4200	1870	-1650	-210	130	2460	-3770	-1570	-20
	Weaver	318		Crude	7/00	-5910	890	26220	89340	7410	-3320	-1240	-550	-620	-1660	-6940	-4150
	Weaver	318		Heat Oil	7/00	-640	-5899	13910	145136	12491	-1394	-8820	0	6090	0	-5565	-5582
	Weaver	318		Soybeans	7/00	-555	-9595	10380	-6120	-10070	-5570	-3820	-1755	0	2485	-4095	1765
	Weaver	318		Sugar	7/00	2229	9386	-7505	2128	1860	0	5768	-5723	0	-1266	0	1949
229	Dual Cross System	125		Bonds	5/91	2740	1100	1410	-8820	4640	-970	160	0	-2530	500	790	0
	Dual Cross System	125		Soybeans	5/91	-1740	-3340	655	-15900	-10145	3975	-1445	2000	-1655	-1985	1190	1100
	Dual Cross System	125		Euro C	12/98	-2900	-774	3801	-4239	-5913	-513	1338	625	-1000	-3213	-1625	0
	Dual Cross System	125		Pork Bellies	5/91	-1020	4720	2008	6392	-3212	-296	408	0	2028	1972	2016	-316
230	Scooter	105		Bonds	12/89	2940	4490	11580	7950	-3070	-6030	-4940	-410	5230	-3430	3140	40
	Scooter	105		Jap Yen	12/89	3374	-13327	536	30139	-2664	1775	0	3975	6138	-5288	2538	-2350
	Scooter	105		Copper	12/89	-5063	-1412	34939	30150	-29402	-213	-1738	-2625	-3175	-750	3475	3138
	Scooter	105		Crude	12/89	-28200	2990	14930	58780	-34780	-6200	-6480	2900	0	6200	-180	5140
	Scooter	105		Coffee	12/89	-17193	-15226	12057	2232	-9994	2344	-394	-4425	-8306	-1050	0	113
231	Tzar	426		S&P	3/03	-1250	63300	93475	43975	60050	19275	12425	-17550	-4150	8325	-19275	0
	Tzar	426		Nasdaq	3/03	-8350	21625	-32075	49200	-17000	0	200	-5700	-7200	0	0	-1850
	Tzar	426		Russell 2K	3/03	23675	11125	120000	-97685	2435	1595	2795	1665	685	-945	0	-3890
	Tzar	426		D. Jones	3/03	2510	-11990	10940	30080	-140	4370	910	-6050	-4370	2840	-5000	-1670
232	Hong Kong imoney	649	*	Mini S&P	10/08	n/a	n/a	n/a	5500	1175	-1175	-563	1400	-450	-338	-600	-438
233	Reverse Trend Entry	123		Live Cattle	8/89	-4312	312	-3172	-3032	-4172	0	-28	-1916	132	0	-64	-832
234	Cyclone	250	*	S&P	7/96	-29650	-30200	12275	131175	-5775	-175	4275	1725	-6425	-2375	-3450	-450
235	USOne	308		Bonds	5/00	-3525	-550	-1806	6819	3791	0	0	-2388	0	-5481	0	0
	USOne	308		T Note	3/02	-4506	-1003	-744	4475	2841	0	0	738	0	-1606	0	0
236	Golden SX	253		Jap Yen	7/96	8450	-6401	-4800	7511	-6075	0	-1575	0	663	-2313	0	0
	Golden SX	253		Coffee	7/96	2043	-3976	2869	-1350	-2700	-1575	-1575	-281	0	-1575	0	1331
	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	0	0	-180	-480	0	-1610	-4020
	Golden SX	253		T Note	7/96	4560	2940	2420	3270	250	0	0	0	3420	-3120	-1580	860
	Golden SX	253		Live Cattle	7/96	-888	-472	-4596	9120	-2188	0	-1784	-508	-1648	676	0	0
237	CatScan	212		S Franc	10/94	3401	-5902	-7437	6263	-14576	1950	2075	1050	488	-3313	-1038	2288
	CatScan	212		Bonds	10/94	2490	-300	-1420	-12920	-10450	-7360	0	-1610	-1560	-5920	-1880	850
	CatScan	212		Cotton	10/94	-5555	-11565	2445	-2115	-3400	-370	-2125	0	2660	0	-2065	2420
	CatScan	212		\$ Index	10/94	-1450	-3060	3520	-4340	-6820	1600	-2770	0	-4610	-660	0	4490
	CatScan	212		Jap Yen	10/94	1187	-12290	6100	11838	-20952	-6488	0	3400	-3438	-6063	-4325	175
	CatScan	212		T Note	10/94	-600	-2130	1970	-5210	-5600	-4340	0	0	1200	-3770	-2040	1150
238	Early Bird II	397	*	Mini Russell	8/02	-610	750	7360	23855	-8475	-985	45	-5	70	-1150	-985	-990
239	Golden SX Const.	254		Jap Yen	7/96	3151	-5452	-2251	2549	-4750	0	0	0	8425	-7150	-3213	0
	Golden SX Const.	254		Coffee	7/96	7858	-637	767	487	-8494	0	0	-1575	0	-1575	0	1331
	Golden SX Const.	254		Cotton	7/96	-9560	-2920	-3570	2765	-940	-1575	0	0	4620	0	-915	-320
	Golden SX Const.	254		Crude	7/96	3490	100	20580	30540	-5400	3210	-4860	-1570	0	-1580	-1610	-4970
	Golden SX Const.	254		T Note	7/96	-1820	1590	-1060	5830	320	-1570	0	0	3420	-3120	-1580	820
	Golden SX Const.	254		Live Cattle	7/96	760	3852	-4996	10664	-6156	-1252	-112	-572	-1648	-188	0	0
240	Zeepport	367	*	S&P	12/01	-17375	15600	27175	67700	-1775	-2825	4200	2200	-2025	-8375	-3525	1900
	Zeepport	367	*	Nasdaq	12/01	-25880	-17225	275	-13850	-42950	-6600	-8025	-2850	-3575	-3350	3350	275
241	AxSym	425	*	Mini S&P	3/03	1775	-8150	-9088	1738	-4313	-175	-1613	3375	-1063	-1750	-438	-175
242	Moving Avg. Reversal	322		Bonds	6/00	-5220	4590	-3260	-11880	-26940	-2710	0	0	-4320	-4230	0	-6390
	Moving Avg. Reversal	322		Euro C	6/00	2649	-15450	7899	17288	-15225	2513	0	0	8225	-8113	0	8900
	Moving Avg. Reversal	322		Coffee	6/00	12432	-12262	919	9938	-31425	-6881	-5794	-3413	-5906	0	-3694	1669
	Moving Avg. Reversal	322		Crude	6/00	-6580	-1380	16660	112040	-43630	-1140	-2960	-2280	0	-11060	-3970	-2370
	Moving Avg. Reversal	322		Cotton	6/00	-11220	-5020	-7770	16520	-20805	-4640	-2660	-3520	2470	0	-2825	2520
	Moving Avg. Reversal	322		Gold	6/00	-3670	10990	-9930	-23990	30520	0	5200	0	17130	0	-10050	-1050
	Moving Avg. Reversal	322		Jap Yen	6/00	12825	-7188	3100	3424	-14764	-500	0	0	10338	-10025	0	-14925
243	Parabolic Stop	65		Coffee	1/87	4463	-3600	-8681	22858	23195	11419	3338	1369	-4256	56	-1706	825
	Parabolic Stop	65		Copper	1/87	-19289	8313	3999	10474	-31788	-6388	-975	50	2563	-2250	3613	13575
	Parabolic Stop	65		Jap Yen	1/87	-875	-11214	-4940	18714	5526	4013	-2413	188	6213	-2175	8325	-6125
	Parabolic Stop	65		Nat Gas	1/87	41220	-14050	-28360	24040	-14020	-820	1600	-5960	-2020	-2390	-6160	-4170
	Parabolic Stop	65		Euro C	1/87	-13376	-12189	10388	28789	9314	-114						

Mar 2010	April 2010	May 2010	June 2010	July 2010	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	12 Mos % Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
-538	-6513	7213	-4538	4563	-8500	15738	23	39.1	2021	-1904	5	9300	-91.4%	-48.6%	-45588	69088	-29.1%	-7.3%
400	-1825	-2494	-2600	3581	-4631	9519	27	25.9	1993	-928	9	6000	-77.2%	-48.6%	-67938	76431	-67.3%	-7.3%
-2306	-3113	-3581	38	1838	-22556	29625	40	30.0	1350	-1384	12	7200	-313.3%	-48.6%	13050	87019	10.8%	-7.3%
-1863	1113	-4450	450	6575	3500	17725	32	31.3	2369	-920	12	9000	38.9%	-48.6%	56313	33288	37.2%	-7.3%
-10	0	2760	-2030	820	-4690	7580	14	14.3	2825	-862	7	9600	-48.9%	-48.9%	8720	11960	7.4%	7.4%
550	0	3930	0	5920	-3370	13770	8	50.0	2693	-3536	2	9600	-35.1%	-49.5%	2690	20990	3.4%	21.5%
0	0	2000	0	3920	5060	3810	5	60.0	3253	-2350	1	5400	93.7%	-49.5%	8020	14480	17.8%	21.5%
0	0	-4288	0	3825	125	12725	5	40.0	7082	-4680	2	9000	1.4%	-49.5%	-1175	17525	-1.6%	21.5%
0	0	8213	-7200	2038	7563	7200	7	71.4	4003	-6216	1	9300	81.3%	-49.5%	-12750	38800	-16.5%	21.5%
0	-300	25	0	-350	850	925	7	71.4	360	-474	1	2250	37.8%	-49.5%	5825	2925	31.1%	21.5%
0	2244	-3157	7073	616	5346	4653	9	66.7	2206	-2635	1	3300	162.0%	-49.5%	19503	15961	70.9%	21.5%
0	1088	0	988	-1138	-2700	5163	8	50.0	1100	-1775	2	3600	-75.0%	-49.5%	5200	9338	17.3%	21.5%
0	-1140	-9580	-4670	-2850	-40550	40550	10	10.0	80	-4514	8	13500	-300.4%	-49.5%	72930	40550	64.8%	21.5%
-4063	0	1763	0	7388	4100	18275	9	66.7	3796	-6235	2	9000	45.6%	-49.8%	13850	26475	15.0%	48.2%
-2425	-6938	8225	0	-9688	-1625	11775	11	45.5	4200	-3777	4	9300	-17.5%	-49.8%	8600	32225	9.0%	48.2%
-800	-670	3230	0	3910	1040	6830	12	33.3	2578	-1157	5	5400	19.3%	-49.8%	23190	9740	41.9%	48.2%
0	2360	-5130	8930	-4170	-16490	21250	14	21.4	4813	-2809	5	13500	-122.1%	-49.8%	131260	30900	94.9%	48.2%
1168	0	-34	0	-4717	-18854	18854	14	28.6	3104	-3129	4	15000	-125.7%	-49.8%	141674	34507	92.1%	48.2%
-640	710	-2850	-325	3460	-10635	14935	15	33.3	1958	-2041	3	9000	-118.2%	-49.8%	4410	37775	4.8%	48.2%
-3058	6675	0	986	3976	9307	8098	12	50.0	3377	-1826	3	5400	172.4%	-49.8%	5869	14022	10.6%	48.2%
20	-1070	-4910	-230	-2010	-10250	10900	25	40.0	791	-1211	5	9600	-106.8%	-49.9%	-39440	40600	-21.1%	-32.9%
-850	430	250	820	-30	3800	5615	46	60.9	849	-1111	3	9000	42.2%	-49.9%	-56430	71110	-32.2%	-32.9%
-2075	75	-5150	-2075	-4125	-17738	20363	27	40.7	905	-1729	3	10500	-168.9%	-49.9%	-56850	56850	-45.8%	-32.9%
-792	-36	0	2892	0	7876	1848	25	64.0	785	-520	2	3600	218.8%	-49.9%	-57164	76380	-81.4%	-32.9%
-6100	-620	6890	-2930	110	-9050	13120	23	39.1	2293	-2118	4	9600	-94.3%	-50.1%	51730	27420	25.7%	25.7%
-2725	1725	575	-2750	3713	7325	8275	20	45.0	2954	-1751	2	9000	81.4%	-50.1%	87763	24013	46.4%	25.7%
-2875	6225	4988	-15563	2688	-6425	20800	24	45.8	3217	-3212	5	13500	-47.6%	-50.1%	15688	40250	5.5%	25.7%
-4820	-3090	-5130	5940	750	-4970	17860	25	40.0	2974	-2314	6	13500	-36.8%	-50.1%	16940	48490	6.0%	25.7%
-1069	900	-1481	3413	-3356	-13313	19650	24	45.8	1551	-2334	5	7200	-184.9%	-50.1%	112894	54825	74.7%	25.7%
-12350	0	-21650	-1225	-29425	-65600	104325	20	35.0	9800	-10323	4	84375	-77.7%	-53.4%	202450	104325	32.0%	26.1%
-9750	0	8350	1050	-21850	-36750	42650	15	33.3	4010	-5675	6	52500	-70.0%	-53.4%	69700	64600	17.7%	26.1%
-930	0	2630	-1190	-3625	-1210	11570	20	55.0	1898	-2454	3	45000	-2.7%	-53.4%	123395	126820	36.6%	26.1%
-2920	0	-3000	9440	-4870	-10320	26710	24	45.8	2525	-2927	5	31200	-33.1%	-53.4%	21470	30680	9.2%	26.1%
13	613	-2038	1150	-1188	-3613	3713	96	44.8	224	-250	5	6750	-53.5%	-53.5%	4188	6938	33.8%	33.8%
-508	-8	0	64	1528	-1632	4348	16	37.5	718	-594	5	3000	-54.4%	-54.4%	-38168	42980	-59.6%	-59.6%
-6900	-8950	-5025	15175	-10450	-23025	41100	289	32.5	1391	-788	16	42188	-54.6%	-54.6%	240050	86675	39.9%	39.9%
0	0	0	0	0	-7869	7869	2	0.0	11659	-3934	2	9600	-82.0%	-58.3%	8359	15081	8.4%	11.8%
0	0	0	0	0	-869	1606	2	50.0	738	-1607	1	5400	-16.1%	-58.3%	6631	10397	14.4%	11.8%
0	0	-6900	0	-1575	-11700	11700	5	20.0	663	-3091	3	9000	-130.0%	-59.5%	5975	23688	4.7%	19.3%
-394	1106	0	7350	300	4688	5006	11	36.4	2897	-988	4	7200	65.1%	-59.5%	26344	39788	25.7%	19.3%
0	-1575	0	-3865	0	-5440	5440	2	0.0	0	-2720	2	6000	-90.7%	-59.5%	5805	19580	6.8%	19.3%
0	1830	-3150	-1570	0	-9180	9180	11	18.2	1390	-1329	6	13500	-68.0%	-59.5%	54510	17270	28.3%	19.3%
0	-4080	1210	0	3920	630	7920	8	50.0	2353	-2196	2	5400	11.7%	-59.5%	46880	8330	60.9%	19.3%
1376	0	-1572	0	-1780	-5240	5240	10	20.0	1026	-912	5	3000	-174.7%	-59.5%	-17916	25144	-41.9%	19.3%
-4150	-2525	7188	-3175	6625	7463	9063	22	45.5	2533	-1492	3	9300	80.2%	-62.9%	13300	32925	8.9%	3.4%
-3990	-4590	5120	0	5930	-15010	26060	20	25.0	2762	-1921	7	9600	-156.4%	-62.9%	13610	40500	8.8%	3.4%
0	-1715	0	-3430	1465	-3160	5645	17	47.1	958	-1204	3	6000	-52.7%	-62.9%	-38980	59175	-40.4%	3.4%
-900	70	4380	-1200	4410	4810	8040	18	38.9	2303	-1029	6	3600	133.6%	-62.9%	32690	12340	56.5%	3.4%
-4463	-38	-2350	-1750	9113	-16225	25338	23	21.7	3513	-1875	6	9000	-180.3%	-62.9%	7613	53388	5.3%	3.4%
-2130	-2070	3230	0	3920	-4850	12000	15	46.7	1600	-2009	3	5400	-89.8%	-62.9%	-4880	18730	-5.6%	3.4%
530	275	-1470	-1365	-880	-6910	7920	76	42.1	659	-636	6	6000	-115.2%	-63.8%	22115	14120	45.6%	34.7%
0	-1575	-6900	0	-2125	-12538	20963	8	12.5	8425	-2995	7	9000	-139.3%	-64.7%	9888	27213	7.7%	17.8%
-94	-675	0	7350	4594	9356	3150	7	42.9	4425	-984	2	7200	129.9%	-64.7%	19650	39938	19.2%	17.8%
0	-65	0	-6100	-1675	-6030	9075	10	30.0	1977	-1709	3	6000	-100.5%	-64.7%	-12585	38280	-14.7%	17.8%
0	5910	-9130	-1580	0	-16180	19390	12	16.7	4560	-2533	7	13500	-119.9%	-64.7%	73560	25760	38.2%	17.8%
0	-2470	1220	0	3910	630	6350	8	50.0	2343	-2186	2	5400	11.7%	-64.7%	26680	8080	34.7%	17.8%
1920	0	-336	0	-1572	-3760	3772	9	11.1	1920	-710	6	3000	-125.3%	-64.7%	-5460	17528	-12.8%	17.8%
-2550	2525	-4050	-2800	3700	-11625	24525	143	40.6	1326	-1043	6	42188	-27.6%	-68.1%	112550	48900	30.5%	-6.2%
-3825	-900	-7775	-4500	2825	-34950	42550	120	36.7	947	-1009	10	26250	-133.1%	-68.1%	-149380	183980	-65.0%	-6.2%
-2388	913	938	-663	-1838	-4875	7675	392	45.9	227	-216	11	6750	-72.2%	-72.2%	-38288	41113	-75.6%	-75.6%
-2230	-2070	5690	0	5930	-10330	21950	14	35.7	3054	-2843	4	9600	-107.6%	-79.0%	-42300	63360	-42.6%	-10.6%
0	0	16488	0	-8000	20013	8725	7	71.4	7370	-8403	1	10500	190.6%	-79.0%	32663	39025	30.1%	-10.6%
0	-1706	0	3881	4594	-17250	28725	15	33.3	2880	-3162	5	7200	-239.6%	-79.0%	-27038	51563	-36.3%	-10.6%
0	5710	-6660	7400	-2850	-20180	24730	14	35.7	3382	-4119	3	13500	-149.5%	-79.0%	60960	56770	43.7%	-10.6%
0	-65	0	-9365	1905	-16180	18085	15	20.0	2905	-2075	6	6000	-269.7%	-79.0%	-21540	39255	-34.7%	-10.6%
-4070	-4390	5720	0	-3690	4800	19560	8	37.5	9350	-4650	4	9999	48.0%	-79.0%	-27340	40330	-26.5%	-10.6%
-3388	0	-1713	0	7388	-12825	30050	11	27.3	6163	-3918	4	9000	-142.5%	-79.0%	-47275	54663	-50.8%	-10.6%
-1481	2100	-5231	6750	-9169	4013	15094	30	50.0	2299	-2031	4	7200	55.7%	-81.4%	189131	48900	109.8%	17.1%
75	8050	-5725	-10800	-288	1500	23500	28	46.4	3762	-3157	5	13500	11.1%	-81.4%	-15338	59350	-4.8%	17.1%
-2613	2088	325	-7863	4425	4388	14188	22	50.0	2774	-2375	3	9000	48.8%	-81.4%	79163	34513	36.8%	17.1%
8100	-14060	-5850	1760	3540	-26430	42600	36	38.9	3446	-3396	5	13500	-195.8%	-81				

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
	Parabolic Stop	65		\$ Index	1/87	-6820	-3550	-1330	4890	2770	-2560	1370	-30	-1650	-240	-30	1080
	Parabolic Stop	65		Cotton	1/87	635	-4515	8120	7070	-7760	-3005	725	-1000	-3925	-1530	-1365	4360
	Parabolic Stop	65		Bonds	1/87	5670	-12510	7390	-3280	-7620	-1970	-2700	80	-580	-2100	6680	-2750
	Parabolic Stop	65		Live Hogs	1/87	-64	-1056	-5868	8888	2896	3160	-240	-264	2984	-892	-1084	-532
244	Samurai_7	281		S Franc	5/98	-488	-17113	6364	14775	-263	2013	-1200	1763	1175	-1250	-1438	275
	Samurai_7	281		Nat Gas	5/98	18620	14290	30590	61640	-17430	0	-7110	1860	730	-6410	370	3870
	Samurai_7	281		Cotton	5/98	1010	-3105	-8550	8225	-5295	140	-3205	-495	0	110	-865	0
	Samurai_7	281		Bonds	5/98	340	8830	-3690	14570	6970	-300	290	3390	-2990	1350	-2650	2230
	Samurai_7	281		Heat Oil	5/98	-5267	3549	33801	69498	-28934	-29	-7871	-3079	-8866	-1235	-6590	-3167
245	24.Fujiko	548	*	Mini S&P	3/06	n/a	-1138	-50	1213	1250	-275	-1600	1313	-863	-363	-575	-1113
246	Black or White	124		Euro \$	5/90	450	-550	-2775	-825	1025	450	0	0	350	0	0	-25
	Black or White	124		B Pound	5/90	-7332	7019	-9406	-11231	-7238	-1300	0	-2575	-1163	0	0	6063
	Black or White	124		Euro C	12/98	-3062	-1549	4362	1074	-7713	-1075	0	-2150	-1075	0	0	12313
	Black or White	124		Heat Oil	5/90	22580	4763	15250	82488	-63350	0	-5473	0	-6010	0	-12625	0
	Black or White	124		Live Cattle	5/90	1892	-3748	-1032	4908	440	0	1104	0	-1100	0	0	0
	Black or White	124		Cotton	12/92	-11620	-315	-11575	17875	-15350	-3165	-5540	0	0	0	-1740	-4865
247	CrudeSpyder	615		Crude	2/08	n/a	n/a	n/a	-3870	-4440	-2075	-1845	-1745	2380	105	-1920	-230
248	Fujiko.N	524	*	Mini S&P	12/05	-1250	-4325	675	5413	2125	-1100	-1175	88	-213	-238	-850	-188
249	Theta	309		Jap Yen	6/00	11488	-7725	-2713	1863	20088	-688	0	3700	0	-1813	475	-1,875
	Theta	309		Coffee	6/00	-919	-4613	-450	-1575	-994	-5363	(5,963)	0	-1950	-619	-2194	0
	Theta	309		S Franc	6/00	88	-6813	-3638	5588	-14188	-1625	0	0	0	0	-588	0
	Theta	309		Crude	6/00	-15935	8350	-5740	52505	74940	0	(4,820)	-4045	0	-4150	-3505	-2,945
	Theta	309		Bonds	6/00	-200	-1300	-1169	-17734	7650	-888	0	1269	-2256	-1544	-1075	-1794
	Theta	309		Wheat	6/00	-9050	263	6925	-36175	-1088	0	0	3075	0	-2800	-1375	0
250	GK-Interest Trader	348		Bonds	2/01	-30	1170	-3250	-13810	-14570	-3360	0	-7320	1450	-4540	0	-1020
	GK-Interest Trader	348		T Note	2/01	-6910	3200	-100	-540	-5940	-1660	0	-2180	1750	-4620	0	-2800
251	Natural Gas Offense	526		Nat Gas	8/05	39340	46900	2720	55640	960	-4290	-1010	6390	-3750	-4050	-7580	-2900
252	Samurai_35	283		Bonds	5/98	8630	-90	1940	-5110	-10460	4120	-10410	-1160	-5760	2740	-1900	960
253	Natural Gas Trader- GA	505		Nat Gas	8/05	9510	58010	6180	32950	960	-4280	-1010	6380	-3750	-4050	-8070	-2890
254	CTA4 SW	622		B Pound	1/08	n/a	n/a	n/a	-26600	8894	-1638	-1263	1425	1669	-2088	-3131	-3313
255	Abalone	409		Euro C	9/02	-4938	-77	-7300	20537	-18749	3000	0	0	7088	-4525	0	8900
	Abalone	409		Jap Yen	9/02	3526	-2701	-2126	21265	-7738	-9650	0	1513	4750	-6800	-863	-3400
	Abalone	409		T Note	9/02	-1570	720	2870	-850	-1100	-2120	0	0	2340	-3710	-1420	-840
	Abalone	409		Crude	9/02	-4980	-2320	9730	94840	-2620	-3220	-2340	4660	1250	-4140	-9150	-4420
	Abalone	409		Heat Oil	9/02	1370	-5371	22204	105021	-15975	0	-12209	1382	-2684	-6455	-8177	-5905
	Abalone	409		Cotton	9/02	-7630	2210	-4655	10730	-2975	-1725	-3500	0	3910	0	-735	0
	Abalone	409		Corn	9/02	-1502	-13	-2287	18824	-5776	413	-2413	0	1950	-2088	-1988	-475
	Abalone	409		Coffee	9/02	9789	2175	-11795	-3825	-12225	375	-5681	-75	-1706	94	-2269	3938
256	Advent	365		T Note	1/02	-15390	-6660	3010	-1750	-7960	-1650	-960	0	2990	-4640	0	-3610
	Advent	365		Jap Yen	1/02	7249	-10626	-8526	-12825	7113	250	0	0	10338	0	0	-4275
	Advent	365		S Franc	1/02	-939	-7989	-4450	-4364	-6088	-3938	0	0	6000	-4150	0	3813
	Advent	365		Cotton	1/02	-4935	-1345	3430	12245	-3335	-2245	-4255	0	3910	0	-1325	-1270
	Advent	365		Nat Gas	1/02	-5640	34210	-43300	112980	8690	6660	-6310	-1250	0	2260	-1460	5340
	Advent	365		Crude	1/02	-10360	-4240	30500	102010	-18030	-1720	-5310	-6650	0	-9120	-2070	0
	Advent	365		Coffee	1/02	13370	-13200	-11625	675	-12188	0	0	0	0	-3075	-3075	1781
	Advent	365		O. Juice	1/02	-3009	6998	-3104	2483	-4418	0	0	0	0	-398	0	2198
257	Natural Gas Trader-LA	566		Nat Gas	8/05	17720	47960	7290	17670	4590	-1600	310	430	-5040	230	-8620	-920
258	Lil Gapper	247		B Pound	1/91	-14714	-1731	-7994	-15002	-14925	-2250	-431	-1481	-125	-4525	181	181
	Lil Gapper	247		Jap Yen	1/91	-9188	-9864	-10513	-6777	1562	2388	-1438	-25	150	5763	-1963	-1525
	Lil Gapper	247		S Franc	1/91	-15589	-10052	-13478	-3514	-12413	538	-3950	-1525	-1763	200	-2888	463
259	Bond & Yen Trdng. Sys.	225		Bonds	8/95	-8060	1260	2460	-15320	9860	1620	0	-2730	-3500	-4920	-1000	300
	Bond & Yen Trdng. Sys.	225		Jap Yen	8/95	7800	-3626	7725	-7626	-10013	2025	0	-2450	-7613	0	-9988	1375
260	Black Gold	333		Crude	1/01	-1830	12500	21820	26665	31955	0	-3585	-6625	2355	0	-3855	-3435
261	GK-Energy Trader	349		Crude	2/01	-7420	-3140	16100	93470	1410	-270	-160	-2990	0	-3260	0	-4050
	GK-Energy Trader	349		Heat Oil	2/01	5565	-3562	26374	106797	5410	0	-2365	0	-4586	0	0	-3100
	GK-Energy Trader	349		Unleaded	2/01	6276	1277	13881	70421	2625	0	-5048	0	-2306	0	0	0
	GK-Energy Trader	349		Nat Gas	2/01	7270	44820	-2390	76700	-5960	-300	-4370	-6350	0	-5850	0	390
262	CrudeExtreme	534	*	Mini Crude	1/06	n/a	645	5218	9000	-4263	-118	28	2328	-1808	-298	-1113	1095
263	NCR	204		Bonds	12/93	-3300	-3780	-7360	-5850	-9810	-5110	-1880	-70	-1030	-630	-1890	540
264	AutoScalper2	650	*	Mini S&P	10/08	n/a	n/a	n/a	-1338	-8000	-563	-1338	-3750	825	-263	-2450	-1125
265	EuroMax	569		Euro C	10/06	n/a	-13	775	12700	-17963	-5150	-2338	-1575	-1300	-2700	0	5863
266	CTA3 SW	621		Euro C	1/08	n/a	n/a	n/a	1600	850	-450	950	1325	625	-6550	-1163	4700
267	GK Energy Trader II	487		Nat Gas	11/04	74335	-36585	-3030	60680	-63745	-9910	1035	0	-2325	-8785	0	-1535
	GK Energy Trader II	487		Crude	11/04	13525	10140	15335	-6940	31260	5495	1225	-9035	0	-3595	-5495	-9095
	GK Energy Trader II	487		Heat Oil	11/04	3923	11283	10061	-32848	-15555	-4640	-6539	-8084	0	-2003	-14518	0
	GK Energy Trader II	487		Unleaded	11/04	27212	-19227	42585	72808	-33551	-5468	-5724	-11885	0	-4397	-8458	-10327
268	Crude Day Trader	606	*	Mini Crude	8/07	n/a	n/a	-2528	163	-1513	-1978	1580	-350	503	-1065	-1338	-513
	Crude Day Trader	606	*	Crude	8/07	n/a	n/a	-8590	-12195	-3850	-4295	4655	1055	-465	-295	-3270	1755
269	Dynamic MovAvgCross	303		Bonds	8/99	-4430	7420	-6650	-19880	-8060	-8470	0	-640	-4260	-2900	0	-2490
	Dynamic MovAvgCross	303		T Note	8/99	-8400	1040	-1480	-1800	230	-6860	0	0	2170	-4320	0	-1320
	Dynamic MovAvgCross	303		Jap Yen	8/99	-225	-10713	-11351	9250	338	-6725	75	0	6763	-9625	0	375
	Dynamic MovAvgCross	303		S Franc	8/99	-6188											

Mar 2010	April 2010	May 2010	June 2010	July 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. (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 Release (20)	%Chng Min.Req Release (22)
-1170	-900	1770	-300	2850	190	4200	27	25.9	1929	-665	6	3600	5.3%	-81.4%	8040	22660	9.3%	17.1%
-2160	-4405	-3435	-2960	-425	-19125	20530	33	18.2	1798	-1109	14	6000	-318.8%	-81.4%	-18160	38305	-12.7%	17.1%
-5500	-310	-960	-4290	-4980	-19380	19380	30	30.0	2196	-1864	4	9600	-201.9%	-81.4%	-50710	57240	-22.1%	17.1%
-2232	856	1312	-1960	-592	516	6220	29	34.5	1300	-658	5	3150	16.4%	-81.4%	-13556	26292	-18.0%	17.1%
-6750	-425	6725	-3800	138	-2775	9725	34	35.3	1408	-894	6	9300	-29.8%	-83.8%	-40713	61313	-35.3%	49.8%
-170	1900	-2270	1160	-3780	-9850	11610	32	34.4	1517	-1265	6	13500	-73.0%	-83.8%	208090	37030	124.1%	49.8%
-925	-400	-1245	1430	2410	-3045	7025	21	38.1	670	-647	4	6000	-50.8%	-83.8%	14635	19325	19.6%	49.8%
-500	-1960	3340	1680	5720	9600	5350	36	47.2	1285	-644	6	9600	100.0%	-83.8%	58390	18750	49.0%	49.8%
286	-2923	-1693	-1646	-1886	-38699	41937	45	31.1	1092	-1741	6	15000	-258.0%	-83.8%	90069	49039	48.4%	49.8%
-175	-463	1188	-1863	-963	-5750	6275	186	39.2	227	-197	6	6750	-85.2%	-85.2%	-2688	10750	-8.8%	-8.8%
0	0	-1300	0	650	125	1325	6	50.0	483	-441	3	2250	5.6%	-86.7%	7725	6025	16.7%	6.5%
0	-1413	-888	0	5556	4281	5038	9	44.4	3645	-2055	2	6000	71.4%	-86.7%	-23638	54544	-19.1%	6.5%
-2150	0	12588	-2150	6175	22475	4300	11	27.3	10358	-1079	4	10500	214.0%	-86.7%	46438	12825	37.4%	6.5%
-12100	0	-4969	0	-4490	-45667	45667	9	11.1	2806	-6058	7	15000	-304.4%	-86.7%	-6086	97532	-2.0%	6.5%
1228	0	-820	0	660	1072	1276	8	50.0	926	-658	2	3000	35.7%	-86.7%	-4968	18244	-8.0%	6.5%
0	-80	0	-5255	1295	-19350	20645	10	10.0	1295	-2294	9	6000	-322.5%	-86.7%	30410	39525	28.3%	6.5%
1885	-1410	155	-3070	-3995	-11765	11855	109	42.2	675	-680	6	13500	-87.1%	-87.1%	-16895	34300	-50.1%	-50.1%
-475	-1663	-1100	-88	925	-6075	7313	155	36.8	194	-175	8	6750	-90.0%	-90.0%	-800	11013	-2.5%	-2.5%
-2,663	0	1600	0	0	-1263	5875	7	42.9	1925	-1762	2	9000	-14.0%	-92.1%	27050	12950	29.1%	-0.4%
1463	-3056	-2100	-1500	0	-21281	21281	12	8.3	1463	-2066	7	7200	-295.6%	-92.1%	-39881	42450	-53.6%	-0.4%
4,288	-2,225	0	3175	0	3025	2225	5	40.0	3731	-1479	2	9300	32.5%	-92.1%	-20075	27975	-20.9%	-0.4%
0	0	-3805	0	2465	-20805	23270	9	22.2	1305	-3344	4	13500	-154.1%	-92.1%	118110	33810	84.7%	-0.4%
-1763	-1763	0	0	0	-9813	10194	8	12.5	1269	-1583	6	9600	-102.2%	-92.1%	-36041	37297	-36.3%	-0.4%
0	600	-1363	-600	-1000	-3463	8438	9	22.2	2788	-1290	4	9600	-36.1%	-92.1%	-51650	54038	-52.1%	-0.4%
0	0	350	0	5930	-8510	17420	10	30.0	3883	-2880	4	9600	-88.6%	-100.3%	-39250	51000	-42.3%	-34.9%
-940	0	-10	0	3920	-6540	12460	10	40.0	2010	-2430	2	5400	-121.1%	-100.3%	-11320	29450	-21.7%	-34.9%
3900	10040	3450	-3780	-10290	-13870	25580	88	44.3	1435.0	-1424.3	5	13500	-102.7%	-102.7%	138400	31570	201.7%	201.7%
-4110	2790	6580	-3010	-770	-9930	19920	71	35.2	1402	-977	10	9600	-103.4%	-103.4%	43430	27170	36.4%	36.4%
3900	10040	3440	-3770	-10300	-14360	26080	88	44.3	1437.0	-1435.9	5	13500	-106.4%	-106.4%	99960	31930	145.7%	145.7%
181	1088	-2250	950	1963	-6406	12488	75	34.7	1363	-855	7	6000	-106.8%	-106.8%	-22219	28481	-143.3%	-143.3%
-1938	-150	14025	0	-2100	24300	5350	10	50.0	7000	-2140	2	10500	231.4%	-107.1%	26775	39550	31.9%	29.1%
-2575	0	-1100	-1025	7700	-11450	19150	14	35.7	2928	-2898	5	9000	-127.2%	-107.1%	-7950	23625	-11.0%	29.1%
-2480	-1860	3580	0	3920	-2590	10310	15	46.7	1537	-1671	4	5400	-48.0%	-107.1%	-350	13150	-0.8%	29.1%
0	5710	-7360	-1180	-6760	-26950	27300	14	28.6	3193	-3975	4	13500	-199.6%	-107.1%	90060	34850	83.4%	29.1%
4574	0	-1701	-5317	-5565	-42059	42059	14	28.6	2136	-5063	3	15000	-280.4%	-107.1%	77041	52445	64.2%	29.1%
0	1205	-2065	-980	-1385	-5275	5995	19	26.3	1904	-1056	7	6000	-87.9%	-107.1%	-8230	17715	-17.1%	29.1%
-575	125	-200	-13	-775	-6038	7300	17	29.4	738	-810	5	3600	-167.7%	-107.1%	6100	12750	21.2%	29.1%
-3019	-1125	1913	-975	3394	-5138	13575	16	37.5	2497	-2012	3	7200	-71.4%	-107.1%	-20269	37706	-35.2%	29.1%
0	-540	2620	0	3910	-1880	8790	8	37.5	3173	-2280	3	5400	-34.8%	-107.9%	-12730	32970	-27.2%	3.0%
-5200	0	-3575	0	4675	2213	13050	6	50.0	5088	-4350	3	9000	24.6%	-107.9%	-53275	60475	-68.3%	3.0%
0	-6438	7500	0	-11150	-8363	11150	9	33.3	5771	-4274	2	9300	-89.9%	-107.9%	-26813	39700	-33.3%	3.0%
0	-8065	0	-7005	1905	-16350	18255	14	21.4	2503	-2167	6	6000	-272.5%	-107.9%	-23605	25510	-45.4%	3.0%
0	330	-5070	-6420	-4000	-9920	20570	15	40.0	3507	-3440	6	13500	-73.5%	-107.9%	90610	79120	77.4%	3.0%
0	-1370	-5780	1530	-2850	-33340	33340	11	18.2	1325	-4000	5	13500	-247.0%	-107.9%	75100	48910	64.2%	3.0%
0	-1706	0	1594	4594	113	9375	7	42.9	3756	-2794	2	7200	1.6%	-107.9%	-34463	43950	-55.2%	3.0%
-1253	135	0	-1650	-3360	-4328	6128	8	25.0	1167	-1110	4	2700	-160.3%	-107.9%	2513	11970	10.7%	3.0%
4420	10370	2500	-3440	-13370	-14730	22900	104	47.1	1394.0	-1508.9	6	13500	-109.1%	-109.1%	86170	29050	125.6%	125.6%
-3100	-388	-813	-3163	-219	-16131	16463	106	30.2	291	-344	11	6000	-268.9%	-116.7%	-216875	219881	-182.2%	-121.2%
375	-3650	5938	-1263	-2350	2400	8025	126	24.6	886	-264	20	9000	26.7%	-116.7%	-149813	159275	-83.9%	-121.2%
-2338	-25	-1825	100	-1613	-14625	15163	138	25.4	435	-290	12	9300	-157.3%	-116.7%	-217613	217613	-118.0%	-121.2%
120	0	1260	0	5930	-2920	12150	10	60.0	1563	-3075	2	9600	-30.4%	-132.8%	-24300	51080	-16.6%	1.2%
-2575	0	-7288	0	4738	-21775	28538	9	44.4	2231	-6133	2	9000	-241.9%	-132.8%	27763	37400	20.2%	1.2%
0	0	-755	5515	-7565	-17950	17950	8	25.0	3935	-4303	3	13500	-133.0%	-133.0%	84605	17950	64.3%	64.3%
0	-1130	-8100	910	-2860	-21910	21910	9	11.1	910	-2852	7	13500	-162.3%	-139.4%	86220	31740	66.6%	80.1%
0	0	-9366	-4805	-4460	-28682	28682	7	0.0	0	-4097	7	15000	-191.2%	-139.4%	111304	34020	77.4%	80.1%
2848	0	-6149	0	-2911	-13566	13566	6	33.3	1489	-4133	2	15000	-90.4%	-139.4%	90594	32348	63.0%	80.1%
0	10290	0	-9130	0	-15320	16870	9	33.3	5000	-5048	3	13500	-113.5%	-139.4%	149700	40520	115.7%	80.1%
-733	-1463	-2045	-1925	1050	-5000	8750	129	37.2	370	-281	8	3375	-148.1%	-148.1%	5468	10908	34.7%	34.7%
-1270	-540	-560	-1140	-920	-14500	14990	95	52.6	185	-527	6	9600	-151.0%	-151.0%	-72400	75370	-44.6%	-44.6%
-625	1113	-1350	-200	-650	-10375	11075	111	53.2	350	-598	6	6750	-153.7%	-153.7%	-14625	16275	-118.2%	-118.2%
-2413	-4538	0	-2175	0	-16325	16325	14	14.3	3238	-1901	4	10500	-155.5%	-155.5%	-7763	21225	-18.9%	-18.9%
-3387	-6575	-9075	-1537	4475	-16663	26350	74	60.8	1141	-2344	7	10500	-158.7%	-158.7%	-10113	26350	-37.3%	-37.3%
0	16135	0	0	1805	-3580	21520	8	37.5	6325	-4511	3	13500	-26.5%	-176.5%	32985	89545	41.9%	35.0%
-4415	3655	0	9885	0	-11375	31635	9	44.4	5065	-6318	5	13500	-84.3%	-176.5%	55170	34725	70.1%	35.0%
-2893	0	1420	299	-8894	-45853	45853	11	18.2	860	-5287	7	15000	-305.7%	-176.5%	-47003	89656	-53.7%	35.0%
-7072	5511	0	8023	0	-39798	53332	9	22.2	6767	-7615	7	15000	-265.3%	-176.5%	75181	68108	85.9%	35.0%
90	-2000	-1525	-1763	638	-7720	9605	186	26.9	437	-218	11	3375	-228.7%	-176.5%	-10288	15740	-98.9%	-146.5%
-240	-4655	-2920	-3115	1635	-10155	16575	177	27.7	939	-439	11	6750	-150.4%	-176.5%	-35445	40390	-170.3%	-146.5%
0	-2920	-610	0	5930	-16360	26210	13	38.5	2708	-3742	2	9600	-170.4%	-184.6%	-33420	45800	-31.2%	-5.4%
0	-2240	-1410	0	3920	-10060	15930	15	40.0	1768	-2296	4	5400	-186.3%	-184.6%	-5490	18130	-9.1%	-5.4%

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Aug 2009	Sept. 2009	Oct 2009	Nov 2009	Dec 2009	Jan 2010	Feb 2010
	Dynamic MovAvgCross	303		Crude	8/99	830	-10040	6860	90770	-28900	-8300	-100	-13490	0	-6270	810	-6870
	Dynamic MovAvgCross	303		Nat Gas	8/99	-32540	-41760	-10560	53920	-18770	7660	0	-11740	-6600	-16210	0	4480
270	Genesis B	332		Jap Yen	1/01	12463	-5350	713	2338	-10325	-4788	0	2788	0	-6763	-538	-1838
271	US60Min	616		Bonds	2/08	n/a	n/a	n/a	4105	-9797	200	-1369	-1081	-1926	-2286	-4241	1751
272	BondPat	121	*	Bonds	3/91	-13080	-5620	-7310	-15460	-10720	260	-2540	-2230	-3290	-3790	-1760	-570
273	Natural Gas Trader -MA	504		Nat Gas	8/05	31080	45810	8760	45060	-29410	-5860	2300	-4500	-7650	-5010	-6590	-1860
274	Feeder Trader	235		Feeder Cattle	12/95	-9815	4340	-1730	5765	-405	350	0	-3575	800	1110	0	-2475

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Mar 2010	April 2010	May 2010	June 2010	July 2010	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	12 Mos % Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Loss Con. (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req Cap. Since Release (20)	%Chng Min. Req Cap. Since Release (22)
-2480	3320	-15700	-2500	860	-50720	51580	20	25.0	1784	-3976	6	13500	-375.7%	-184.6%	52400	58180	34.8%	-5.4%
0	10280	-8080	2350	-8600	-26460	35720	15	26.7	6485	-4769	6	13500	-196.0%	-184.6%	20290	116390	13.5%	-5.4%
-7463	0	563	0	0	-18038	18600	10	20.0	1675	-2673	6	9000	-200.4%	-200.4%	-17150	32125	-19.5%	-19.5%
-4159	-1113	-4106	-69	-3131	-21530	22143	125	23.2	558	-393	12	9600	-224.3%	-224.3%	-20760	26555	-86.5%	-86.5%
120	2380	-460	1040	-1500	-12340	16680	153	43.1	380	-430	6	4800	-257.1%	-257.1%	-110090	119560	-116.6%	-116.6%
2200	-1070	-60	-3170	-4290	-35560	35560	90	43.3	1197	-1611	11	13500	-263.4%	-263.4%	86460	58900	126.0%	126.0%
0	-5150	-25	0	-1710	-10675	11945	18	33.3	712	-1245	8	2400	-444.8%	-444.8%	35	16210	0.1%	0.1%

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by George Pruitt

How to Turbo Charge Your Returns on Your Russell Day Trade System



Day trading is still alive and doing well. Just Google Emini day trading and you will receive a plethora of links wanting to sell you a system or teach you how to become successful at it. I wrote an article for SFO Magazine last year where I revealed a simple E-mini daytrading system and then enhanced it by putting on multiple positions and then scaling out, utilizing profit objectives and trailing stops.

In this installment of George's Corner, I wanted to first update the system and apply it to the Russell to see how well it has done and again reveal the trading logic in EasyLanguage and utilize some more ideas to make it even more powerful. These ideas should be universal to any day trading system

The SFO system is a simple open range break out utilizing filters to determine when and when not to trade. Buy orders are only issued when yesterday's range is less than the 10-day average true range and the closing price of yesterday is greater than or equal to the closing price of the prior day. Sell orders utilize the same criteria of a small range day but the close of yesterday must be less than the close of the prior day. These criteria let you know by the end of the day what you will be doing for the next trading session. You will either only be buying or only be selling or be doing nothing. Simple isn't it? That's what seems to work best.

If you can buy then you simply calculate 20% of 10-day average true range and add it to the open tick. This is where you will place your buy stop. If filled you will use a 10-handle stop. If you don't get stopped out then you simply liquidate on the close – hopefully with a profit. This “barebones” system will make money but it will do much better if you put on two contracts and scale out of one at a certain price level and then move the stop on the other to break even.

Here is the performance of the bare bones system going back 5 years.

Table A: TradeStation Performance Summary

	All Trades
Total Net Profit	\$31,380.00
Gross Profit	\$165,080.00
Gross Loss	(\$133,700.00)
Profit Factor	1.23
Total Number of Trades	502
Percent Profitable	51.20%
Winning Trades	257
Losing Trades	245
Even Trades	0
Avg. Trade Net Profit	\$62.51
Avg. Winning Trade	\$642.33
Avg. Losing Trade	(\$545.71)
Ratio Avg. Win:Avg. Loss	1.18
Largest Winning Trade	\$5,540.00
Largest Losing Trade	(\$1,030.00)
Largest Winner as % of Gross Profit	3.36%
Largest Loser as % of Gross Loss	0.77%
Max. Drawdown (Intra-day Peak to Valley)	
Value	(\$8,870.00)
Date	1/27/09 10:10
as % of Initial Capital	8.87%
Net Profit as % of Drawdown	353.78%
Select Net Profit as % of Drawdown	232.47%
Adjusted Net Profit as % of Drawdown	141.38%
Max. Drawdown (Trade Close to Trade Close)	
Value	(\$7,540.00)
Date	1/27/09 16:15
as % of Initial Capital	7.54%
Net Profit as % of Drawdown	416.18%
Select Net Profit as % of Drawdown	273.47%
Adjusted Net Profit as % of Drawdown	166.32%

Overall the system made decent money with a reasonable draw down. Now take a look at the results of putting two contracts and pulling one off when then market moves 7 handles in your favor and making the other contract a free trade by moving the stop to break even.

Table B: TradeStation Performance Summary

	All Trades
Total Net Profit	\$65,485.00
Gross Profit	\$300,242.50
Gross Loss	(\$234,757.50)
Profit Factor	1.28
Total Number of Trades	673
Percent Profitable	62.41%
Winning Trades	420
Losing Trades	253
Even Trades	0
Avg. Trade Net Profit	\$97.30
Avg. Winning Trade	\$714.86
Avg. Losing Trade	(\$927.90)
Ratio Avg. Win:Avg. Loss	0.77
Largest Winning Trade	\$5,547.50
Largest Losing Trade	(\$2,030.00)
Largest Winner as % of Gross Profit	1.85%
Largest Loser as % of Gross Loss	0.86%
Max. Drawdown (Intra-day Peak to Valley)	
Value	(\$11,710.00)
Date	1/26/10 12:45
as % of Initial Capital	11.71%
Net Profit as % of Drawdown	559.22%
Select Net Profit as % of Drawdown	429.53%
Adjusted Net Profit as % of Drawdown	308.08%
Max. Drawdown (Trade Close to Trade Close)	
Value	(\$10,380.00)
Date	5/9/06 16:15
as % of Initial Capital	10.38%
Net Profit as % of Drawdown	630.88%
Select Net Profit as % of Drawdown	484.56%
Adjusted Net Profit as % of Drawdown	347.55%

Wow! Profits doubled and draw down only increased about 50%. What if we went a step even further and instead of peeling of the one contract at a predetermined price level why not incorporate a chandelier exit. A chandelier exit moves as the market moves in the favor of the trade and locks into place if the market stops moving counter to the position. As an illustration imagine you go long the Russell at 674.00 and the market makes a new high at 684.00 and you have set your chandelier exit to trail by 5.00 handles then your liquidation point would be (684.00 – 5.00) 679.00. This liquidation stop is static unless the market makes a new high. Imagining again let’s say the market moves on up to 686.00 then your new stop would be (686.00 – 5.00) 681.00. The stop keeps ratcheting up as long as new highs are made. The same mechanism works for short positions too but the market must make new lows. The

Table C: TradeStation Performance Summary

	All Trades
Total Net Profit	\$71,140.00
Gross Profit	\$305,957.50
Gross Loss	(\$234,817.50)
Profit Factor	1.3
Total Number of Trades	600
Percent Profitable	57.83%
Winning Trades	347
Losing Trades	253
Even Trades	0
Avg. Trade Net Profit	\$118.57
Avg. Winning Trade	\$881.72
Avg. Losing Trade	(\$928.13)
Ratio Avg. Win:Avg. Loss	0.95
Largest Winning Trade	\$5,547.50
Largest Losing Trade	(\$2,030.00)
Largest Winner as % of Gross Profit	1.81%
Largest Loser as % of Gross Loss	0.86%
Max. Drawdown (Intra-day Peak to Valley)	
Value	(\$12,225.00)
Date	1/26/10 12:45
as % of Initial Capital	12.22%
Net Profit as % of Drawdown	581.92%
Select Net Profit as % of Drawdown	369.02%
Adjusted Net Profit as % of Drawdown	326.81%
Max. Drawdown (Trade Close to Trade Close)	
Value	(\$10,625.00)
Date	5/9/06 16:15
as % of Initial Capital	10.62%
Net Profit as % of Drawdown	669.55%
Select Net Profit as % of Drawdown	424.59%
Adjusted Net Profit as % of Drawdown	376.02%

amount you wish to trail the new highs/lows can be a dollar amount, a point value, or a percentage of market volatility. In the next test I used a simple, but as you will see effective, 5 handle chandelier stop. In an effort to keep the chandelier stop congruent with the money management stop I forced the market to exceed a certain threshold of profit before the chandelier exit is utilized. In this case a 7 handle profit must be reached before we look to take profits.

See Table C.

Profits increased by almost \$6K and draw down increased by a measly \$500. You may want to play around with the numbers a bit I simply pulled the variables out of thin air based on what I thought would work.

Here is the EasyLanguage code for the three versions of the system.

{version 1}

```

inputs: atrLen(10),stopAmtPoints(10.00),offSetAmt(.2);
vars: atrAmt(0),smallRange(false),canBuy(true),canSell(true),stb(0),sts(0),
tkpS(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;

tkpL = openD(0) + 0.5 * atrAmt;
tkpS = openD(0) - 0.5 * 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 < sess1EndTime) then buy("SFOBuy") next bar stb stop;
if(canSell and sellsToday = 0 and time < sess1Endtime ) then sellShort("SFOSell") next bar sts stop;

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

setExitOnClose;

```

{version 2}

```

inputs: atrLen(10),stopAmtPoints(10.00),offSetAmt(.2),profitObj1(7.00),endTradeTime(1530);
vars: atrAmt(0),smallRange(false),canBuy(true),canSell(true),stb(0),sts(0),tkpS(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 contract 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 entryPrice stop;
```

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

```
setExitOnClose;
```

{version 3}

```
inputs: atrLen(10),stopAmtPoints(10.00),offSetAmt(.2),profitObj1(.5),endTradeTime(1530);
vars: atrAmt(0),smallRange(false),canBuy(true),canSell(true),stb(0),sts(0),tkpS(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 and highD(0) > entryPrice + 7 then sell("LongProf1") 1 con-  
tract next bar at highD(0) - 5 stop;  
if currentContracts = 2 and marketPosition = -1 and lowD(0) < entryPrice - 7 then buyToCover("ShrtProf1") 1  
contract next bar at lowD(0) + 5 stop;
```

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

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

```
setExitOnClose;
```

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RC Beginner System: Logic and System Code

A brave retreat is a brave exploit

by Rickey Cheung

Many of my friends asked me why I wanted to disclose the logic and strategies of the number 1 S&P Day trade system ranked by Futures Truth. In fact, I could sell it and make a handsome sum of money. (I could easily sell the system for \$8,000 especially with the logic fully disclosed.)

In trading and in life, occasionally we have to do things that we want to, not that we have to, especially at this stage of my life. I started to develop my first system in 2004 and sent it to Futures Truth and it has treated me well, being ranked at No. 1 16 times. It's time for me to move forward to climb higher mountains. I did develop my own RC 9 indicator to practice trading ES(mini S&P) futures. This indicator has performed and won consistently and has provided a definite edge in currency futures in the past. Now I reside in Hong Kong, happily trading, teaching and advising traders.

In June 2008, I taught my first class of ES trading to a group of Hong Kong traders which had never traded ES futures before. So I came up with a RC Beginner course and also sent it to Futures Truth for ranking. The system won consecutively for 10 months after it launched, so it made No. 1 in Futures Truth and all the traders who learned and followed were happily rewarded. Of course many continue to join my advanced and professional courses in trading the ES.

Even today I still cannot write a single sentence of EasyLanguage. I have to hire a programmer to help me code my systems. I simply told them the way I wanted a beginner student to practice, and they helped me code my system which is so simple that it takes less than one hour to compute the source code and also takes less than one hour for students to learn and fully understand.

The purpose of RC Beginner is to provide a logically sound methodology, which demonstrates a technical edge, simple enough to learn and execute for the beginner ES trader. I will now explain the methodology in detail.

1. Logic: NQ (Nasdaq 100 futures) leads ES in most cases, and many traders know I have been using this simple logic since 2001. So NQ is the only indicator needed, no moving average, pivot or any "sophisticated" calculation.

RC BEGINNER SYSTEM: LOGIC & SYSTEM CODE

(continued)

2. Assumption: Market has no rules, not like chess playing which has rules. So I had to develop some rules to help novice traders learn easily.

3. I divided market into ten conditions based on US central time 09:10 because most economic data is out at 09:00.

Before we start with the description of the strategies we must apply the following rules :

A) As most economic data mentioned will be out by 09:00 (US Central Time), we start trading 10 minutes after the last data is released under normal situations it is 09:10 a.m.

B) We use 5 min bars, that means we sample data with 5 min intervals. You may do it by hand with any quote machine or use TradeStation print log to generate it. Do not use 15 minute bars or longer. If the market moves fast you will miss the trade.

C) Once a Long or Short entry is initiated put a 12 pt stop on immediately.

D) If the stop is not hit, we will close all position at 15:00 (US central time.)

E) We only execute 1 trade per day at most.

Notations:

- “S” means single digits, i.e. 0 to 9.75
- “D” means double digits, i.e. 10, 15, 27 etc...
- “+ve ” means Up from yesterday market close.
- “-ve ” means Down from yesterday market close.

If we say ES + 5 , means ES has Up 5 pts. from yesterday’s close. If we say NQ -10 means NQ is down 10 pts. from yesterday’s close. These ups and downs will be available in any quote machine.

“RC Beginner Strategy and Logic”

1. 09:10 ES +S, NQ +S, NQ >= ES, then wait NQ <= -13 SHORT- (“Short 1”)
2. 09:10 ES +S, NQ +S, ES > NQ, then NO TRADE
3. 09:10 ES -S, NQ -S, NQ <= ES, then wait NQ <= -13 SHORT - (“Short 3”)
4. 09:10 ES -S, NQ -S, ES < NQ, then SHORT immediately at 09:10 - (“Short 4”)
5. 09:10 ES +S, NQ -S, then wait ES >= +2 and NQ >= +13 LONG - (“Long 5”)
6. 09:10 ES -S, NQ +S, then wait ES <= -2 and NQ <= -13 SHORT - (“Short 6”)

7. 09:10 ES -S, NQ -D, then NO TRADE
8. 09:10 ES +S, NQ +D, then wait NQ up 10pt from 09:10, LONG - (“Long 8”)
9. 09:10 ES -D, NQ -D, then wait NQ down 10pt from 09:10, SHORT - (“Short 9”)
10. 09:10 ES +D, NQ +D, then wait NQ up 10pt from 09:10, LONG - (“Long 10”)

Logic for RC Beginner Strategy

Strategy 1: a) At 09:10, ES & NQ only have a single-digit up, the chance of ES’s getting a big up-trend is small - a big up-trend appears mostly with condition 10 (ES +D, NQ +D). Most traders who make decision of entry by chart may long when there is a breakout or MACD crossing etc. When the market makes a down-turn in late session, most traders or systems will lose, but this one may win. It looks like a countertrend strategy, but it’s a strategy of following trend indeed. We short as NQ goes down 13 points.

b) Why we take “NQ +13 points” or “NQ -13 points” as the reference point (Strategy 1,3,5,6)? The choice of 13 is not an optimization. If it is optimized, 13 for four strategies will not be used, but instead NQ +11 will be used for one and NQ +15 will be used for the others etc. The real reason for using +13 or -13 is that NQ is up from single digits to double digits (double digits mean +10, +11, +12, +13...+20, +30 etc). It may be too late for entry to take any number larger than +20, and it may be too early to use +10 because NQ may go down to +9 (single digits) again in next 5-min bar. Any number from +12 to +15 is acceptable. I just pick my lucky number 13 to practice my trade. The logic is simply that NQ moves from single-digit level to double-digit level. (Same logic apply to NQ -13)

Strategy 2: No trade. In general, it’s not a big trend day but probably stays in tight range. Most systems and traders may long at day high and short at day low, but it is just a false breakout under this condition and causes systems to lose. Simply, when in doubt, stay out.

Strategy 3: The market in general will go up, except during some financial crisis or economic down-turn. If the market is down at 09:10, we short as NQ goes down 13 points.

Strategy 4: It is just an aggressive strategy for beginners that we short immediately at 09:10. The logic is that ES tends to go down but NQ is not leading it down. From another angle, NQ tends to lead ES up but fails, so we short immediately. This means ES will lead NQ down in this condition.

Strategy 5: This is “opposite day” - ES tends to go up, NQ tends to go down. Most of the time, opposite day is also a tight-range day. But since ES tends to go up, we follow and long as NQ turns from negative to +13.

Strategy 6: Similar to condition 5, but this time ES tends to go down. NQ moves from positive to -13, we follow the trend and short since ES and NQ are in the same direction to form a down trend.

Strategy 7: No trade. It is the most difficult condition for beginners to trade. We are not satisfied with most strategies we have tried, so prefer no trade for beginners. The logic is that NQ has double-digit

down but ES has only a single-digit down. If it's a big down day, ES should already have double-digit down at 09:10. This system only uses one robust indicator NQ, but we can deal with this condition using the advanced system.

Strategy 8: The market appears to be up, so we long when NQ goes up 10 or more points. Students always ask why ES +S, NQ +D, we long when NQ up 10 points but do not short when NQ goes down 10 points for condition 7. The logic is that the market always tends to and is going to go up. Global market will continue to grow. The stocks that make up ES index and NQ index keep updated with high growth stock and those lagging ones will be taken out. Of course there is a setback due to financial crisis or economic downturn, but it will be going up again afterwards. So when the market is up, we follow after we confirm that it's moving up (using NQ +10 points).

Strategy 9: It shows a big down day at 09:10. If NQ continues to go down 10 points, we short and put a stop loss and ride it till market close (this is a rule as simple as riding with profits).

Strategy 10: It shows a big up day at 09:10. If NQ continues to go up 10 points, we long and put a stop loss and ride it till market close (again, ride with profits).

TradeStation Source Code of RC Beginner

Inputs:

```
PriceES(Close of Data1),
PriceNDQ(Close of Data2);
```

```
Vars: StopLoss(12), Stop_Width(0), Stop_Price(0);
Vars: StartTimeMins(0), EndTimeMins(0), LastTradeMins(0), Tmins(0);
```

```
if CurrentBar=1 then
begin
StartTimeMins = TimeToMinutes(Sess1StartTime)+40; //09:10
LastTradeMins = TimeToMinutes(Sess1EndTime)-25; //14:50
EndTimeMins = TimeToMinutes(Sess1EndTime)-15; //15:00
end;
Tmins = TimeToMinutes (Time);
Vars: ESYDC(0), NDQYDC(0), Started(FALSE);
Vars: ESLevel(0), NDQLevel(0);
if Date<>Date[1] then
begin
ESYDC = PriceES[1];
NDQYDC = PriceNDQ[1];
Started = TRUE;
end;
if Started then
begin
ESLevel = Close-ESYDC;
NDQLevel = PriceNDQ-NDQYDC;
end;
Vars: Priority(false), NDQ(0), NoTrade(false);
```

```

Vars: Trade1(false), Trade3(false), Trade4(false), Trade5(false);
Vars: Trade6(false), Trade8(false), Trade9(false), Trade10(false);
if Date<>Date[1] then
begin
Priority = false;
NoTrade = false;
Trade1 = false;
Trade3 = false;
Trade4 = false;
Trade5 = false;
Trade6 = false;
Trade8 = false;
Trade9 = false;
Trade10 = false;
end;
if Tmins = StartTimeMins then
begin
{condition 1}
if ESLevel >= 0 and ESLevel < 10 and NDQLevel >= 0 and NDQLevel
< 10 and NDQLevel >= ESLevel then Trade1 = true
{condition 2}
else if ESLevel >= 0 and ESLevel < 10 and NDQLevel >= 0 and
NDQLevel < 10 and ESLevel > NDQLevel then NoTrade = true
{condition 3}
else if ESLevel < 0 and ESLevel > -10 and NDQLevel < 0 and
NDQLevel > -10 and NDQLevel <= ESLevel then Trade3 = true
{condition 4}
else if ESLevel < 0 and ESLevel > -10 and NDQLevel < 0 and
NDQLevel > -10 and ESLevel < NDQLevel then
begin
Sell Short("Short 4")this bar on close;
Priority = true;
Stop_Width = StopLoss;
end
{condition 5}
else if ESLevel >= 0 and ESLevel < 10 and NDQLevel < 0 and
NDQLevel > -10 then Trade5 = true
{condition 6}
else if ESLevel < 0 and ESLevel > -10 and NDQLevel >= 0 and
NDQLevel < 10 then Trade6 = true
{condition 7}
else if ESLevel < 0 and ESLevel > -10 and NDQLevel <= -10 then
NoTrade = true
{condition 8}
else if ESLevel >= 0 and ESLevel < 10 and NDQLevel >= 10 then
begin
NDQ = NDQLevel;
Trade8 = true;
End
{condition 9}
else if ESLevel <= -10 and NDQLevel <= -10 then

```

```

begin
NDQ = NDQLevel;
Trade9 = true;
End
{condition 10}
else if ESLevel >= 10 and NDQLevel >= 10 then
begin
NDQ = NDQLevel;
Trade10 = true;
end;
end;

if Tmins >= StartTimeMins and Tmins <= LastTradeMins and
Priority = false then
begin
{condition 1}
if NDQLevel <= -13 and Trade1 then
begin
Sell Short("Short 1")this bar on close;
Trade1 = false;
Priority = true;
Stop_Width = StopLoss;
end;
{condition 2 = No Trade}
{condition 3}
if NDQLevel <= -13 and Trade3 then
begin
Sell Short("Short 3")this bar on close;
Trade3 = false;
Priority = true;
Stop_Width = StopLoss;
end;
{condition 5}
if ESLevel >= 2 and NDQLevel >= 13 and Trade5 then
begin
Buy("Long 5")this bar on close;
Trade5 = false;
Priority = true;
Stop_Width = StopLoss;
end;
{condition 6}
if ESLevel <= -2 and NDQLevel <= -13 and Trade6 then
begin
Sell Short("Short 6")this bar on close;
Trade6 = false;
Priority = true;
Stop_Width = StopLoss;
end;
{condition 7 = No Trade}
{condition 8}
if NDQLevel-NDQ >= 10 and Trade8 then

```

```

begin
Buy("Long 8")this bar on close;
Trade8 = false;
Priority = true;
Stop_Width = StopLoss;
end;
{condition 9}
if NDQ-NDQLevel >= 10 and Trade9 then
begin
Sell Short("Short 9")this bar on close;
Trade9 = false;
Priority = true;
Stop_Width = StopLoss;
end;
{condition 10}
if NDQLevel-NDQ >= 10 and Trade10 then
begin
Buy("Long 10")this bar on close;
Trade10 = false;
Priority = true;
Stop_Width = StopLoss;
end;
end;
if MarketPosition = 1 then
begin
Stop_Price = EntryPrice - Stop_Width;
Sell ("L-Exit") next bar Stop_Price Stop;
end;
if MarketPosition = -1 then
begin
Stop_Price = EntryPrice + Stop_Width;
buy to cover ("S-Exit") next bar Stop_Price
Stop;
end;
if Tmins >= EndTimeMins then
begin
Sell("Long Close") this bar on close;
Buy to Cover("Short Close") this bar on close;
end;

```

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Is Gold a Good Inflation Hedge?

Tracking the Price of Gold versus the CPI Statistics

By: Lundy Stafford Hill

email: Lundy@StaffordTrading.com

Gold is at all time highs. Yet, almost daily, I read that gold is nowhere near its inflation adjusted high of 1980. Or, I hear that gold is NOT a good inflation hedge. I hope to dispel this latter statement in this article.

I went to the website for the United States Department of Labor and downloaded their database of MONTHLY CPI figures. I retrieved monthly gold data from the World Gold Council website. I put both data streams into Excel.

Starting January 1970, the average monthly CPI is .36%. Using the monthly figures as a percent return, \$100 “invested” in the CPI grows to \$574 by the end of August 2010. This is shown in figure 1.

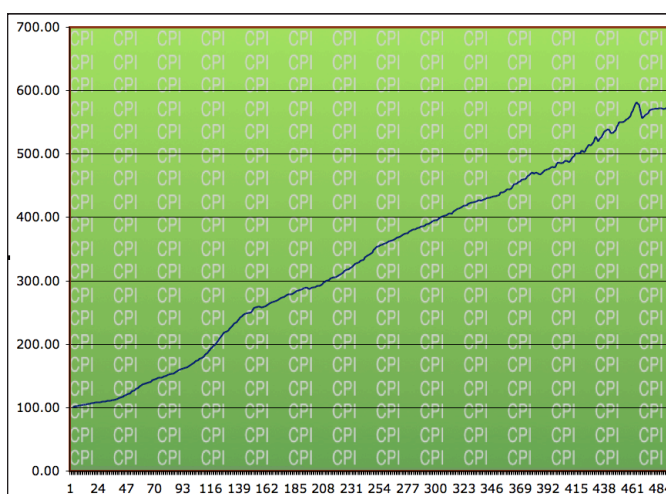


Figure 1. Growth of \$100 “invested” in the Consumer Price Index. January, 1970 thru August, 2010. \$100 “grows” to \$574. Stated correctly, \$100 in 1970 is worth less than \$18 today.

Since 1970, the average monthly price increase for gold has been .87%. \$100 invested in gold in January, 1970 is worth \$3,542 today.

Over a time span of forty years, gold has beaten the rate of inflation by a factor of six. In the macro sense, there is no disputing that gold has kept pace with inflation as measured by CPI.

Forty years is a long time. Much too long for even the most patient “buy and hold” investors. And, the anti gold-bugs will tell you that gold performed horribly in

the 80’s and 90’s. Let’s break down the CPI numbers by decade.

The table below shows CPI values and changes by decade. The 70s showed an increase in the annual CPI of 160%. For the 70’s gold was a lucrative investment.

Year Ending	CPI Value	CPI Annual Rate	10 yr Rate of CPI Change
12/70	119.1	5.12%	
12/79	229.9	13.31%	160%
12/89	377.6	4.63%	-65%
12/99	504.1	2.67%	-42%
12/09	646.9	2.72%	2%

In the 80’s and 90’s, CPI showed a DIS-inflation tendency. We still had inflation, but the rate of inflation was falling. From the gold peak in 1980 to the bottom in 2000, the CPI rate of change fell 80%.

In the late 2000’s, we actually had DEflation. This trend seems to have turned around in 2009 with the first end of the decade up tick in the annual CPI rate.

Year Ending	Gold Price	% Change of Gold Price
12/70		
12/79	\$455	1200%
12/89	\$409	-10%
12/99	\$283	-31%
12/09	\$1088	284%

Gold followed a similar path. Gaining in the 1970’s. Losing value in the 80’s and 90’s. Then gaining in the last decade.

In terms of CPI, gold may be ahead of itself when compared to the move it made in the 1970’s. CPI has barely ticked up and gold was up almost four fold in the 2000’s.

Lundy Hill is son of this FT’s founder, John R. Hill. He is president of Staffordtrading.com.

CTA RESOURCE REVIEW

Top 25 New CTAs - YTD Rankings

For Traders Reporting Results as of Oct. 11, 2010

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

Who commenced trading January 2004 or later

Manager	Ytd Return	Current Drawdown	Assets Under Mgt	Program Start Date
1 J&M Trading, Inc. - CTT (P)	67.78%	-16.25%	\$150,000	Feb-10
2 Principal FX (Proprietary Trading)	50.46%	-48.46%	\$26,822	Jan-10
3 FX Concepts - Volatility Program	30.03%	0.00%	\$1,000	Jan-10
4 SuperTrend Capital Mgt - High Frequency Forex	29.30%	-7.20%	\$212,360	Feb-10
5 TrendMax Advisors Inc - Global Commodity Program	26.40%	-0.77%	\$4,500,000	Sep-08
6 DAT Capital Advisors, LLC - Gold Star	24.42%	-13.95%	\$339,000	Oct-09
7 Vaca Capital Mgt - Global Diversified 2X	23.74%	0.00%	\$1,200,000	Jan-08
8 Global Sigma Group - Plus Program	17.53%	0.00%	\$2,800,000	Nov-09
9 Futures Truth Co - SAM AA5	15.42%	0.00%	\$200,000	Jun-09
10 Macrotheme Capital Mgt - Commercial Hedge Grantor	13.87%	-0.43%	\$84,000	Jul-09
11 GLOBIVEST, LLC - Alpha Program	12.18%	0.00%	\$310,409	Apr-09
12 Cervino Capital Mgt - Gold Covered Call Writing	12.08%	-1.28%	\$1,645,312	Nov-09
13 Tyche Capital Advisors LLC - Capital Appreciation	8.64%	0.00%	\$240,000	Aug-08
14 White River Group - Stock Index Option Writing Strategy	7.93%	0.00%	\$154,678	Nov-08
15 Westphal Trading MAP (P)	7.26%	0.00%	\$341,000	May-10
16 Global Edge Capital Mgt - MAP	6.69%	-0.69%	\$965,000	Feb-08
17 Cervino Capital Mgt - Diversified Options 2X	6.05%	-0.45%	\$1,987,653	Jan-08
18 ACM - Options Program	5.93%	-0.33%	\$416,053	Oct-09
19 White Indian Trading Co Ltd - STAIRS (C)	5.80%	-3.43%	\$2,000,000	Oct-08
20 Roe Capital Mgt, Inc. - Monticello Equity Spreads	5.26%	-5.00%	\$1,025,500	Jun-08
21 Clarity Capital Mgt LLC - The Clarity Program	5.06%	-1.20%	\$79,048	May-09
22 Diamond Capital Mgt - Enhanced S&P Program	4.38%	-4.03%	\$1,415,084	Jul-09
23 Pukula & Co - YOOF Program	3.72%	-5.80%	\$103,732	Jun-10
24 Integrated Managed Futures - Global Concentrated Prg	2.90%	-3.05%	\$3,610,000	Apr-09
25 Strat Asset Mgt, LLC - US Trend Following Con. Diver. Portfolio	2.79%	-2.64%	\$1,012,000	Aug-09

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

Data Source: Autumn Gold

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Enforcement Press Releases From the CFTC

July 2010

CFTC Charges Florida Resident Phillip Milton and Virginia Residents Gregory and William Center with Operating a \$28 Million Ponzi Scheme, 07/06/2010.

CFTC Charges Three Florida Defendants with Issuing False Account Statements in Foreign Currency Anti-Fraud Action, 07/14/2010.

Gageis Fertilizer & Grain, Inc., a Missouri Grain Elevator, and its President-Owner, Steven W. Gage, to Pay \$175,000 to Settle CFTC Charges of Violating Registration Requirements, 07/22/2010.

CFTC Charges Illinois Resident Joseph A. Dawson and His Company, Dawson Trading LLC, with Commodity Pool Fraud, 07/26/2010.

CFTC Charges Three Chicago Defendants with Destroying Records and Failing to Diligently Supervise Employees, 07/27/2010.

CFTC Charges Growth Capital Management LLC and Felon Robert Milhailovich, Sr., with Fraudulently Soliciting More than \$30 Million to Trade Commodity Futures and Forex, 07/28/2010.

CFTC and Defendant Paul Greenwood Agree to a Consent Order Finding that Greenwood Operated a Multi-Billion Dollar Investment Scam, 07/29/2010.

August 2010

Virginia-Based Financial Investments, Inc. Ordered to Pay \$130,000 Fine to Settle CFTC Charges of Repeatedly Failing to File Commodity Pool Annual Reports on Time, 08/05/2010.

CFTC Sanctions ConAgra Trade Group, Inc. \$12 Million for Causing a Non-Bona Fide Price to Be Reported in the NYMEX Crude Oil Futures Contract, 08/16/2010.

Federal Court Freezes Assets of Oklahoma Man Jeremiah C. Yancy and His Company, Longbranch Group International LLC, 08/19/2010.

Former Floor Broker John Lee Neuman Permanently Banned from Trading for Fraud and Unauthorized Trading, 08/30/2010.

Terrence R. Pipenhagen of Orlando, Fla. and His Two Companies to Pay \$150,000 Penalty to Settle CFTC Fraud Charges, 08/30/2010.

September 2010

Honolulu-based Marvin Cooper and His Company, Billion Coupons, Inc., Ordered to Pay More than \$6.2 Million in Sanctions in Connection with Ponzi Scheme Targeting the Deaf Community, 09/02/2010.

CFTC Sanctions Houston-based Vitol Inc. and Vitol Capital Management Ltd. \$6 Million for Willfully Failing Futures Truth™ • Issue #3-2010 • www.FuturesTruth.com

to Disclose Material Facts to the New York Mercantile Exchange, 09/14/2010.

CFTC Sanctions Former Metals Trader for Defrauding General Motors, 09/20/2010.

CFTC Charges Joseph L. Autry, Jr. and Autry Capital Management with Commodity Pool Ponzi Scheme Fraud, Misappropriation and Issuing False Customer Reports, 09/21/2010.

Federal Court Freezes Assets of Mark Alan Vanderploeg and His Companies, Midwest Land & Livestock, Inc., SKV Farms Inc. and DCV Farms, Inc., 09/23/2010.

CFTC Charges Peopleís Alternative, Inc. and its Principals with Commodity Pool Fraud and Misappropriation, 09/28/2010.

CFTC Charges Rodney W. Whitney, Nicholas T. Cox and Their Trading Firm, Integra Capital Management LLC, with Operating a \$3 Million Ponzi Scheme, 09/30/2010.

CFTC Charges Texas-based Company and its Principals with Issuing False Account Statements in Foreign Currency Anti-Fraud Action, 09/30/2010.

CFTC Sanctions Alaron Trading Corporation \$260,000 for Supervisory Failures, 09/30/2010.

CFTC Imposes Permanent Trading Ban on Kevin McCormick for Submitting Trading Cards with Fictitious Commodity Futures Trades, 09/30/2010.

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

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Steve Lentz
Director of Education

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- Strategy optimization
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Vendor Directory
#3-2010

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

297Sassafras Drive • Easley, SC 29642
Voice 864-220-5542 • www.advancedSystemsInc.com

504	Natural Gas Trader MA	?	?	Aug-05	273	Black Box
505	Natural Gas Trader GA	?	?	Aug-05	253	Black Box
506	Natural Gas Trader LA	?	?	Aug-05	257	Black Box
526	Natural Gas Trader LA	?	?	Aug-05	251	Black Box

Advanced Trading Systems

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

361	ATS-3200	\$2,750	?	Jan-01	122	Black Box. Download a 30 day demo at www.ats3200.com.
362	ATS-6400	\$1,950	?	Jan-02	9	

Allen, R.C.

(916) 622-9397

31	The Miracle Trading Method	\$99	4	Jun-86	114	
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Antrobus, Beverly

antbevca@yahoo.ca

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

AutoTrading Systems

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

599	Auto 2 Way	See vendor	???	Aug-07	77	
601	Auto ExtremeR	See vendor	???	Aug-07	160	
603	Auto Core Duo	See vendor	???	Aug-07	74	
633	Auto NRangeR	See vendor	???	Apr-08	93	
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	7	System derived utilizing Mike Barna's TSL Software System derived utilizing Mike Barna's TSL Software System derived utilizing Mike Barna's TSL Software Updated version of the original Big Blue Black Box systems have constant parameters. Cost includes Software only on all systems by Alfaranda CTA. Arcs can also be utilized to day trade the S&P500 using intraday data.
669	TSL-SP_1.0Z	Contact Vendor	???	Jan-08	66	
670	TSL-CEL_SP1	Contact Vendor	???	Jan-08	200	
664	Big Blue 2	Contact Vendor	<5	Apr-09	38	
266	Magnet	\$2,000	<5	Nov-97	156	
269	Basis	\$2,500	<5	Jan-98	189	
270	Basis II	\$2,500	<5	Jan-98	145	
278	Compass	\$2,500	<5	Mar-98	*NLT	
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	*NLT	
302	ArcsPlus	\$3,750	<5	Aug-99	147	
318	Weaver	\$2,500	<5	Jul-00	228	
319	Weaver-MT	\$2,500	<5	Jul-00	187	
367	Zeeport	\$2,900	<5	Dec-02	240	
395	Brix	\$3,500	<5	May-02	183	
426	Tzar	\$2,900	<5	Mar-03	231	
432	Alfa-MAXX	\$2,900	<5	May-03	175	

Been, Erik

1435 Kendall Dr. • Boulder, CO 80303

262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	79	Short term pattern recognition system designed for TradeStation.
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Bristor, Joe

Veteran Trader Services
3134 Wright St. • Sacramento, CA 95281
(916) 485-0555

26	Night & Day Day-Trading		>10	Jan-87	116	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	113	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	195	E-mail kbrown@lords.com
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The Center for Commodity Research and Trading, Inc.

141 W. Jackson Blvd., Suite 188-A
Chicago, IL 60604
Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@crrt.com • www.crrt.com

365	Advent	????	????	Jan-02	256	Long Term Multi-Mkt TrendFollowing System
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Vendor Directory

#3-2010

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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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	34	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	262	
606	Crude Day Trader	\$1,995	????	Aug-07	268	

Cheung, Rickey

www.rc3200.com

461	RC Success	????	????	Apr-04	NLT*	Not tracked at this time.
519	RC Success 3	????	????	Nov-05	NLT*	
565	RC Chance	????	????	Oct-06	NLT*	Not tracked at this time.
566	RC Book 2	????	????	Oct-06	101	
567	RC Edge	????	????	Oct-06	215	
570	RC Advance ++	????	????	Dec-06	84	
576	RC Shine	????	????	Feb-07	148	
592	RC Courage	????	????	Jun-07	NLT*	Not tracked at this time.
597	RC Chance+	????	????	Aug-07	NLT*	
598	RC Trend	????	????	Aug-07	104	
610	RC Intermediate	????	????	Dec-07	90	
631	RC Proof+	????	????	Apr-08	224	
632	RC Super	????	????	Apr-08	117	
642	RC Countertrend	????	????	Jun-08	170	
643	RC Beginner	????	????	Jun-08	68	
644	RC Constant	????	????	Jun-08	NLT*	
648	RC Coach	????	????	Aug-08	NLT*	
658	RC Level	????	????	Apr-09	216	
659	RC Magic	????	????	Apr-09	103	
660	RC Pro	????	????	Apr-09	196	
685	RC Education	?????	????	Jan-10	118	
686	RC Fun	?????	????	Jan-10	157	
661	RC Strength	????	????	Apr-09	130	

Clayburg, John Dr.

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

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

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	49	
605	GEMS Nat Gas Mini	See vendor	?	Jun-07	108	

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	94	
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Culler, Mike

c/o Futures Truth Co. 294 N. Hillside Rd. • Hendersonville, NC 28791
 (828) 697-0273

104	Mike Culler System	\$400	4	Jul-89	69	Not Optimized
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Day Trading Institute

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

136	Delta Threshold	\$975	<5	Oct. 90	194	System to daytrade the S&P 500
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Daytrading Educators

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

386	Balance Point	See vendor	<5	May-02	59	System to daytrade the S&P 500
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Dennis, Robert Jr.

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

4	Dennis Relative Strength	?	<5	Jun-86	161	Not Optimized
105	Scooter	\$365	2	Dec-89	230	Not Optimized

Vendor Directory
#3-2010

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

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

436	S&P Day	\$2,000	?	Jun-03	166	
445	EuroDynamics LT	\$950	?	Sep-03	173	

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	2	
411	R-MESA 5	Call Vendor	?	Mar-02	67	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	204	

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.
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Financial Facilitators

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

232	SPIU	\$1250 software \$495 Annual	>10	Sep-95	177	Short term system trading the S&P.
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First Global Capital Management

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

404	FGC Emerald	See vendor	?	Oct-02	107	Money management program only
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Fisher, John

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

387	Tuition Long Term	\$995	?	May-02	227	Available in Excel or TradeStation format
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Fitschen, Keith

Trade System
9220 Holly Hill Farm Rd. • Charlotte, NC 28277
(800)372-3942 • Fax: (704) 752-7992 • support@trade-system.com • www.trade-system.com

207	Aberration	\$2,295	<5	Dec-93	124	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	40	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	85	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	#VALUE!	

Founder Trading

www.foundertrading.com • info@foundertrading.com

538	Keystone	See vendor	????	Apr-06	17	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	203	Monthly system subscription fees are based on the system selected & the number of contracts being traded. Contact vendor for complete details.
553	ArchHelix	See vendor	????	Apr-06	NLT*	

Fox, Dave

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

236	Dollar Trader for Currencies	\$1,500	10	Jan-96	41	Software Package, also available in TradeStation format
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Futures Truth Co.

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

240	Dynamic Breakout	\$300	>5	Mar-96	210	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	80	Russel Sands is the primary source of Turtle teaching along with its many facets. 1361
281	Samurai 7	\$300/month	>5	May-98	244	S. Federal Highway, Boca Raton, FL 33432.
282	Samurai 31	\$300/month	>5	May-98	NLT*	Monthly lease basis only
283	Samurai 35	\$300/month	>5	May-98	252	System logic revealed in TradeStation code.
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	269	

Gettes, Lee

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

59	VOLPAT	\$1,500	>5	Oct-88	30	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	272	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	188	Rules to short term trade many commodities.

Vendor Directory #3-2010

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Gibbs, Andrew (Strategic Capital Management)

andrew.gibbs@strategiccapitalmanagement.co.nz
www.stragicccapialmanagement.co.nz Andrew Gibbs 64-9-525-6511

480	Mechwarrior	Lease or purchase	?	Dec-04	176	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	185	
578	Black Crusader UD	Lease or purchase	?	Jan-07	70	
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	144	
657	CTT	Lease \$50 per ct.	?	Jan-09	123	
687	Strategic 500	Contact Vendor	?	Apr-09	33	

Grimes, Adam

adamgrimes@mindspring.com

451	Longrifle	\$2,500	?	Jan-04	169	
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Hughes, Chuck

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

265	Dynamo	\$3,500	>10	Jun-97	149	Rules and software. ** BLACK BOX **
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Imgraben, David

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

615	Crude Spyder	See vendor	????	Feb-08	247	CTP is comprised of 3 Bond systems: CTP 1, CTP 3 & CTP 4
616	US60Min	See vendor	????	Feb-08	271	
617	CTP	See vendor	????	Feb-08	126	
618	RUMI	See vendor	????	Feb-08	18	

Inspired Trading Systems

www.inspiredtradingsystems.com

679	Castor YM	\$79/month/Contract	????	Jun-10	39	Auto Execution through Strategy Runner and Ninja Trader
680	Odyssey EM	\$79/month/Contract	????	Jun-10	71	
681	Vantage MR	\$79/month/Contract	????	Jun-10	43	
682	Pegasus ES	\$79/month/Contract	????	Jun-10	164	
683	Vantage NQ	\$79/month/Contract	????	Jun-10	29	
684	Odyssey MR	\$79/month/Contract	????	Jun-10	231	

Jaekle, Urban

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

496	Time	See vendor	????	Apr-05	151	
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Jewell, Greg

g_jewell_temp@yahoo.com

581	SledgeHammer	\$1,399	<5	Jan-06	142	
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Knees, Hans Guenther

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

294	GK - Currency Trader	\$2,950	<5	Aug-98	24	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	250	
349	GK - Energy Trader	\$2,950	????	Feb-02	261	
487	GK - Energy Trader II	\$2,950	????	Nov-04	267	
488	GK - Meat Trader I	\$2,950	????	Nov-04	NLT*	
489	GK - Energy Trader	\$2,950	????	Nov-04	105	
550	GK - Universal Trader I	See vendor	????	Mar-06	217	
551	GK - Universal Trader II	See vendor	????	Mar-06	78	

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	15	Trend following systems.
308	US One	\$75/month	>5	May-00	235	
332	Genesis B	\$75/month	>5	Jan-01	270	
333	Black Gold	\$75/month	>5	Jan-01	260	
334	JJ	\$75/month	>5	Jan-01	112	
384	Market Direction	\$75/month	>5	Mar-02	162	
413	SPMD 500	\$200/month	????	Apr-05	50	Developed with Dave Wresinski

L'eu Prosper Research

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

637	LPR Quantitative S2	See Vendor.	???	Mar-08	190	All Black Boxes
689	LPR LIM-2	See Vendor.	???	Apr-10	8	
690	LPR - LIM-3	See Vendor.	???	Apr-10	75	
646	LPR Quantitative P2	See Vendor.	???	May-08	86	
691	LPR Systematic M6	See Vendor.	???	Apr-10	115	
653	LPR Accentive	See Vendor.	???	May-09	192	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
654	LPR Quantitative P2	See Vendor.	???	May-09	221	
655	LPR Quantitative P2	See Vendor.	???	May-09	NLT*	
662	LPR Hyl-6	See Vendor.	???	Apr-09	83	
663	LPR Atrillion	See Vendor.	???	Jun-09	140	
671	LPR ML-88	See Vendor.	???	Jul-09	65	
672	LPR HYL-23	See Vendor.	???	Jul-09	102	
688	LPR Beta	See Vendor.	???	Jan-10	81	

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	226	LeBeau, Lucas and David Elden have formed the System Traders Club. Their objective is to provide robust and simple systems to their subscribers. All logic is fully disclosed and Trade Station code is available.
274	Lil' Dipper	\$250	<5	Aug-97	31	
275	25 X 25	\$250	<5	Oct-97	165	
297	Serendipity	\$250	<5	Jan-99	100	
298	Sidewinder	\$250	<5	Jan-99	198	
331	Crossbow	\$250	<5	Oct-99	26	
335	Strategic	\$250	<5	Oct-99	179	

Lok Tsz Chun

b201lok@yahoo.com.hk

649	Hong Kong-- iMoney	\$500/qtr	?	Oct-08	232	Black Box \$500 per quarter
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longtermtrading.com

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

338	Countdown	\$695	<5	May-01	171	Longtermtrading.com firmly believes that all potential traders must be fully informed as to a system's long term, non-optimized track record prior to its use. They strongly advise all prospective customers to fully explore their systems' track records on
339	Waverider	\$995	<5	May-01	127	
340	Ready-Set-Go	\$995	<5	May-01	153	
343	CoatTails	\$695	<5	May-01	143	
380	Anomaly 1	\$995	<5	Mar-02	220	
381	Anomaly 2	Both \$1295	<5	Mar-02	168	

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	249	Black box system available for lease only. Trade the first 60 days free.
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Martin, Chris

Voice: 207 746 7476
chrismartin@fairpoint.net

647	Chrisvienne	\$50 per month	???	Aug-08	13	
692	NatGator	\$50 per month	???	Mar-10	4	

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	158	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	186	

Mermer, Michael

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

650	Auto Scalper 2	\$2,500		Oct-08	264	TradeStation compatible trading systems.
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Nakayama, Kazuhiko

www.swingwaver.com

525	Naka89	See Vendor.	????	Dec-05	208	
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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	248	
548	24.Fujiko	Lease Only.	?	Mar-06	245	

Orhan, Nihat

+41-79-590 91 79 • isvip@bluewin.ch

470	EGE 6%	\$2,500	???	Apr-04	37	
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	60	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	259	Simple mechanical system.

Pee, S.L. and Pee, M.H.

Blk 660, #08-136 • Jin Tenaga • Singapore 410660
p6608136@magix.com.sg

Vendor Directory
#3-2010

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
323	The Ultimate Trading Device I	\$3750 for both	<5	Aug-00	36	
324	The Ultimate Trading Device II		<5	Aug-00	32	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	242	
350	Challenger	????	<5	Mar-01	125	

Petros Development Corp.

Voice: (305) 630-9138 • Fax: (305) 574-7817

info@adromedafutures.com • www.andromedafutures.com

364	Andromeda	\$995 Disclosed	????	Dec-01	134	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	255	
440	Pegasus	\$1,495	<5	Sep-03	209	
441	Andromeda 2	See vendor	<5	Oct-03	141	

Poxon, Dave

Turning Point Research

www.turningpointresearch.com

Voice: (416) 907-2990 • Fax: (416) 907-9653

568	Qtech S&P	\$1,299	????	Sep-06	54	
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Profit Quest

Route 4 Box 2100 • Montpelier, VT 05602

(802) 223-9705

231	ProfitQuest	\$495	3	Dec-95	1	Simple system; Software included.
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PWA Futures

2607 Partridge Ave • Arlington, TX 76017

(972) 386-2901

111	DCS II	\$995	4	Jan-90	64	Optimizable. Software. Simple rules.
196	Mystery System	\$95	2	Nov-93	58	
299	Trend One	\$125	3	Apr-99	163	

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	139	Fully disclosed
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Reppas, David

dreppas@sbcglobal.net

656	Jen Jammer	TBD	???	Jan-09	47	
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Robertson, Emily

1525 200th St., Langley, BC CANADA V2Z 1W5

Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading

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

1-866-550-0550

www.tradersstudio.com

515	Trend Harmony	\$999	???	Dec-05	91	Available with TradersStudio for \$1,499. Price includes TradersStuido Price includes TradersStuido
561	Super Turtle Trader	\$799	4	Dec-05	45	
571	Simple Harmony	See vendor	???	Dec-05	16	

Saidenberg, Rick

35 Tamarack Way • Pleasantville, NY 10570

rbreaker@spitfire.net

186	R-Levels	\$2,000	9	Jul-93	52	Simple rules; Trade Station code included. Trade Station code and R-Levels included.
187	R-Breaker	\$3,000	11	Jul-93	89	

Schmidt, John

16 Augusta Drive, # 5 • Vernon, NJ 07462

(973) 209-0105 • jonpau@earthlink.net

106	1-2-3 System	\$300	5	Dec-89	138	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	14	

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	107	
491	HiProb	See vendor	???	Jan-05	98	
572	Hi%Mid	See vendor	???	May-06	181	

Stafford Trading Co.

3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326

(404) 812-5360 • (800)-270-1362

133	Universal	\$995 Rules	5	Oct-91	213	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	128	
199	Universal LT	inc. in Univ.	5	Apr-93	129	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	111	
468	Universal 2.0	see vendor	5+	Nov-03	119	

Vendor Directory

#3-2010

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Staman, Troy

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

123	Reverse Trend Entry	\$350	12	Aug-89	233	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	246	

Stowell, Joseph

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

204	NCR	\$1,000	10+	Dec-93	263	Not optimized. Rules.
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Strategic Trading Systems, Inc.

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

342	Checkmate	\$1,695	??	Apr-01	82	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	28	
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	237	Some markets have been dropped & added, check release date for each mkt. CatScan system with 1 more optimized parameter. Simple system with 2 optimized parameters. Same as Golden SX with fixed parameters. Simple system with 2 optimized parameters. STAT system with fixed parameters. Discount available when upgrading from earlier version.
226	Catscan II	\$1875 Rules /	6	Aug-95	62	
253	Golden SX	\$1,475	5	Jul-96	236	
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	239	
280	Millennium 2000	\$1,475	5	Mar-98	159	
344	STAT	\$1,475	<5	May-01	150	
345	STAT Constant	with STAT	<5	May-01	110	
421	Catscan III		>5	May-03	206	
422	Catscan III CONST.		>5	May-03	72	
563	Catscan IV	\$1,450	?	Nov-06	22	
564	Catscan IV CONST	\$1,450	?	Nov-06	12	

Studnicki, Walter

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

17	Trender	\$377	6	Jan-87	193	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	222	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	178	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	202	Original version of this system. The price listed is for the Black Box.
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Thieme, Ronald

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

233	Zenith*1000	???	10+	Oct-95	73	Short term S&P system - TradeStation comp.
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TimingCharts.com

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

604	Trend Weaver	???	???	Aug-07	95	
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Tolan, John

1501 Walz Ave. • Glenwood Springs, CO 81601
(970) 948-6211 • info@trendchannel.com • www.trendchannel.com

292	Trendchannel	See vendor	<5	Jun-98	63	Very simple system that can trade a very diverse portfolio.
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Traders Software

Ray Copeland
4100 NE 2nd Avenue, Suite 211 • Miami, FL 33137
Fax: (206) 600-7348 • www.advantzteam.com/en/analytics/prophet.php

93	Trader's Profit Motive	\$2,500	3	Aug-89	42	Simple rules or software.
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The Trading Systems Broker

thetradingssystemsbroker@hotmail.com

619	Alpha DT	\$1,500	???	Jan-08	76	
620	Beta DT	\$1,500	???	Jan-08	27	
621	CTA3 SW	\$1,500	???	Jan-08	266	
622	CTA4 SW	\$1,500	???	Jan-08	254	
623	CTB3 SW	\$1,500	???	Jan-08	57	
624	CTB4 SW	\$1,500	???	Jan-08	167	
625	Delta DT	\$1,500	???	Jan-08	109	

Vendor Directory #3-2010

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
626	Echo DT	\$1,500	???	Jan-08	44	
627	Kilo SW	\$1,500	???	Jan-08	99	
628	Lima SW	\$1,500	???	Jan-08	131	
629	Oscar SW	\$1,500	???	Jan-08	205	
630	Zulu SW	\$1,500	???	Jan-08	207	

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	191	Price includes all EarlyBird releases
397	EarlyBird II	\$2,995	>10	Aug-02	#NUM!	Price includes all EarlyBird releases
415	Impetus	\$2,995	???	Jan-03	136	Price includes both Impetus releases
431	EarlyBird III	\$2,995	???	Mar-03	223	Price includes all EarlyBird releases
438	Spectrum	See vendor	???	Aug-03	172	
469	Axiom Index	\$2,995	???	Apr-04	155	
471	Axiom Long Term	\$1,250	???	Apr-04	199	
509	Delphi Universal	\$2,995	???	Sep-05	87	Price includes all Delphi releases
589	Impetus SP	\$2,995	???	Dec-06	97	Price includes both Impetus releases
594	Delphi Universal II Day	\$2,995	???	Jun-07	11	Price includes all Delphi releases
595	Delphi Universal II	\$2,995	???	Jun-07	56	Price includes all Delphi releases

Trendfinder Trading Systems LLC

Gary Hart 480-947-8520 www.trendfindertrading.com
 12256 N. 78th St.
 Scottsdale, AZ 85260

673	Trendfinder - Bobcat 1	\$100/month/Cont.	????	Jun-10	21	Multiple month discounts are available. Systems are trade through authorized brokerage firms.
674	Trendfinder - Bobcat 2	\$100/month/Cont.	????	Jun-10	23	
675	Trendfinder - Cougar	\$100/month/Cont.	????	Jun-10	19	
676	Trendfinder - Lion 1	\$100/month/Cont.	????	Jun-10	10	
677	Trendfinder - Lion 2	\$100/month/Cont.	????	Jun-10	6	
678	Trendfinder - Tiger	\$100/month/Cont.	????	Jun-10	29	
688	Trendfinder - Jaguar	\$100/month/Cont.	????	Jun-10	84	

Van Essen, Emil

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

288	EVE T-Bond Trader	\$1,000	>5	Mar-98	51	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	88	Compatible with Easy Language.

Veccee Corp.

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

437	VC Daytrader	\$200/month/SP	???	Aug-03	137	
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Waldock, Andy

Awaldock@aol.com • www.waldocksignals.com

306	DCB Bond System	See Vendor	6	Jan-00	180	
540	DCB Wheat	See Vendor	???	Dec-05	135	
541	DCB Crude	See Vendor	???	Dec-05	182	
542	DCB Lean Hogs	See Vendor	???	Dec-05	25	
543	DCB Coffee	See Vendor	???	Dec-05	133	
544	DCB Lumber	See Vendor	???	Dec-05	53	
545	DCB Natural Gas	See Vendor	???	Dec-05	201	
546	DCB Cotton	See Vendor	???	Dec-05	146	
547	DCB Swing	See Vendor	???	Dec-05	120	

Watson, Brian

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

271	Athena	\$995	>5	Jun-96	211	Easy Language Code is available.
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Wilder, Welles

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

65	Parabolic Stop	\$65	4	Jan-87	243	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	61	
84	Swing Index System		7	Jan-87	212	
85	Volatility		5	Jan-87	55	

Wright, David

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

125	Dual Cross	\$600	7	May-91	229	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	258	Simple rules.



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TOM REAVIS
WWW.WWFSYSTEMS.COM · PHONE: 800-982-5321

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