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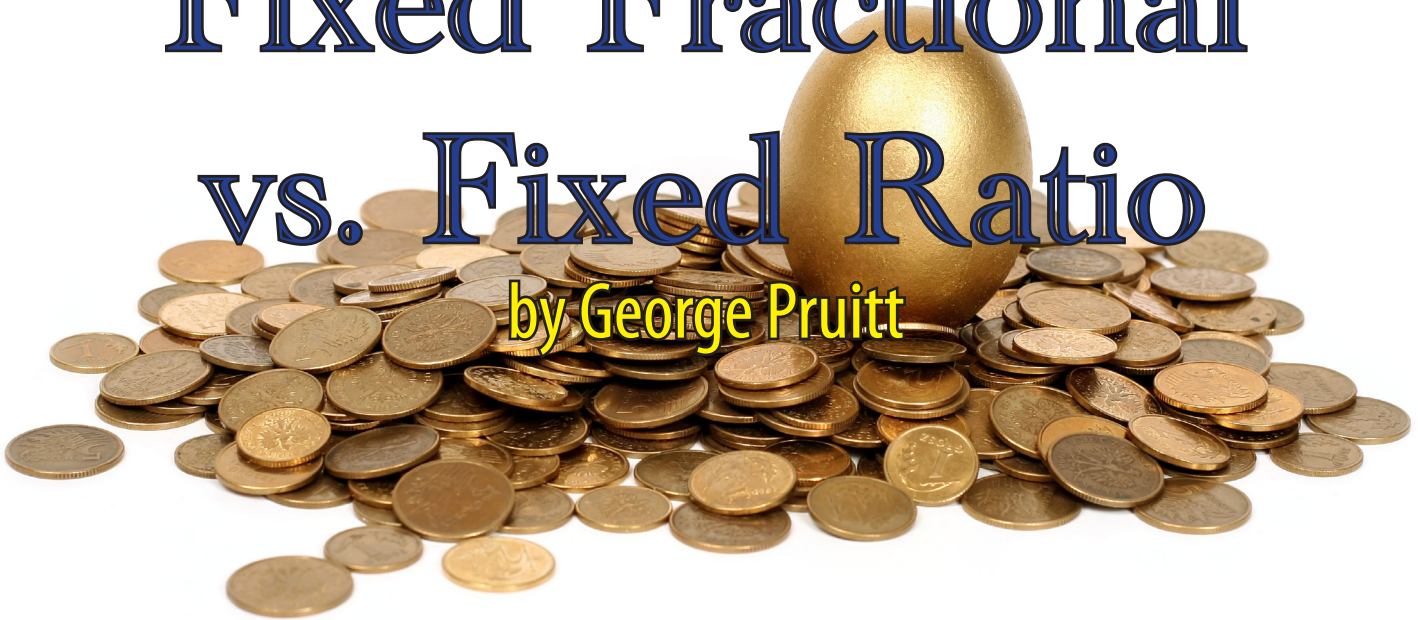
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Futures Truth Magazine

#4-2009 Issue

Fixed Fractional vs. Fixed Ratio

by George Pruitt



**Using the Clock to Catch a Break
in the S&P E-Mini Futures**
by Thomas Busby

New Systems In This Issue:

Big Blue 2, TSL_CEL_NG_1.1,
TSL_CEL_SP1 & TSL_SP_1.0Z
by Mike Barna

RC Level, RC Magic, RC Pro & RC Strength
by Rickey Cheung

**Before The Close - Daytrade Secrets:
Trailing Stops**
by Lundy S. Hill

LPR Atrillion & LPR Hyl-6
by L'eau Prosper Research

Top 10 Tables 3 | Master Performance Table 12 | Vendor Index 49

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

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

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

Issue # 4 • 2009



GEORGE'S CORNER

Fixed Fractional Versus Fixed Ratio

Over the years while working in this business, George has observed the use of fixed fractional position sizing and occasionally had Fixed Ratios mentioned to him. In this installment of George's Corner, he will try to explain both position sizing algorithms and incorporate them into a day trading system.

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USING THE CLOCK TO CATCH A BREAK IN THE S&P E-MINI FUTURES

Some traders believe that some of the more popular technical indicators, such as Stochastics, Bollinger Bands, and Elliott Wave . . . will show them the way to consistent profits. Thomas Busby shows us his preferred method of using the one constant we all have as traders - time of day.

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BEFORE THE CLOSE - DAYTRADING SECRETS

When it comes to trading, it seems that half of traders think that "money is made on the entry" and the other half that "money is made on the exit". In Daytrading Secrets, Lundy S. Hill looks at Trailing Stops on a mini Dow chart, paying close attention to exit techniques.

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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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TOP TEN TABLES

TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	TSL_CEL_NG_1.1	301.0%
2	Dual Thrust	286.6%
3	Natural Gas Offense	276.2%
4	Natural Gas Trader	221.4%
5	Auto Core Duo	180.1%
6	TSL_CEL_SP1	154.8%
7	TSL_SP_1.OZ	144.8%
8	Trend Weaver	124.4%
9	Jen Jammer	118.7%
10	Simple Harmony	106.3%

TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	ChrisVivienne	376.9%
2	TSL_CEL_NG_1.1	375.3%
3	Belly Trader	348.9%
4	Catscan III	315.4%
5	Black Gold	294.9%
6	Abalone	291.4%
7	BRIX	285.9%
8	Compass	260.3%
9	Dynamic Break Out	259.2%
10	VOLPAT	257.5%

TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	TSL_CEL_NG_1.1	301.0%
2	Natural Gas Offense	276.2%
3	Natural Gas Trader	221.4%
4	TSL_CEL_SP1	154.8%
5	TSL_SP_1.OZ	144.8%
6	CTB3 SW	89.7%
7	Impetus SP	89.7%
8	Black Gold	87.7%
9	Crude Extreme	84.6%
10	Impetus	58.6%

TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	286.6%
2	Auto Core Duo	180.1%
3	Trend Weaver	124.4%
4	Simple Harmony	106.3%
5	Catscan IV	105.4%
6	Maxim	100.7%
7	Super Turtle	87.0%
8	Catscan IV Constant	86.6%
9	Catscan III	80.4%
10	BRIX	74.2%

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

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

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

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

Systems Tracked In This Issue				#4-2009			
Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	95	%C DayBreaker	Creative Breakthrough, Inc.	624	260	CTB4 SW	The Trading Systems Broker
106	146	1-2-3 System	John Schmidt	617	195	CTP	David Imgraben
198	47	1-2-3-4 System	John Schmidt	511	90	CTS Crash Control	Creative Trading Systems, LLC
548	85	24.Fujiko	Takaiku Nishimura	657	126	C TT	Tom Graney
275	71	25X25	Charles Le Beau	250	9	Cyclone	Dr. John Clayburg
409	8	Abalone	Petros Development Corp.	543	226	DCB Coffee	Andy Waldock
207	29	Aberration	Keith Fitschen	546	147	DCB Cotton	Andy Waldock
300	77	Aberration Plus	Keith Fitschen	541	110	DCB Crude Oil	Andy Waldock
365	44	Advent	Scott Magnuson	542	216	DCB Lean Hogs	Andy Waldock
432	34	AlfaMAXX	Alfaranda CTA	544	250	DCB Lumber	Andy Waldock
619	201	Alpha DT	The Trading Systems Broker	547	155	DCB Nasdaq Swing	Andy Waldock
307	74	Amos' Root	Giles Korznecki	545	156	DCB Natural Gas	Andy Waldock
364	168	Andromeda	Petros Development Corp.	540	210	DCB Wheat	Andy Waldock
441	182	Andromeda 2	Petros Development Corp.	306	64	DCB-Bond	Andy Waldock
380	88	Anomaly 1	longtermtrading.com	111	238	DCS II	PWA Futures
381	127	Anomaly 2	longtermtrading.com	509	105	Delphi Universal	TradingVisions Systems, Inc.
279	116	Arcs	Alfaranda	595	177	Delphi Universal II	TradingVisions Systems, Inc.
302	76	Arcs Plus	Alfaranda	594	211	Delphi Universal II Day	TradingVisions Systems, Inc.
271	87	Athena	Brian Watson	625	208	Delta DT	The Trading Systems Broker
361	27	ATS-3200	Advanced Trading Sys.	136	190	Delta Threshold	Day Trading Inst.
362	58	ATS-6400	Advanced Trading Sys.	4	149	Dennis RSI	Robert Dennis, Jr.
599	231	Auto 2 Way	AutoTrading Systems	82	39	Directional Movement	Welles Wilder
603	49	Auto Core Duo	AutoTrading Systems	400	26	DirecTrend	Steve Marshall
601	158	Auto ExtremeR	AutoTrading Systems	236	54	Dollar Trader for Curr.	Dave Fox
633	226	Auto NRangeR	AutoTrading Systems	62	128	Dr. Jenkins System	Dr. David Jenkins
641	170	Auto NRangeR Sh Term	AutoTrading Systems	125	256	Dual Cross System	David Wright
650	234	AutoScalper2	Michael Mermer	562	48	Dual Thrust	Mike Chalek
469	138	Axiom Index	TradingVisions Systems, Inc.	590	NT	DualThrust 2	Mike Chalek
471	203	Axiom Long Term	TradingVisions Systems, Inc.	240	13	Dynamic Breakout Sys	George Pruitt/FTC
425	132	AxSym	i8i.com	303	32	Dynamic MovAvgCross	George Pruitt/FTC
386	60	Balance Point	Daytrading Educators	467	102	DynamicTrendTrading	Dave Reiter
269	94	Basis	Alfaranda	265	109	Dynamo	Chuck Hughes
270	192	Basis II	Alfaranda	327	66	Early Bird	TradingVisions Systems, Inc.
234	4	Belly Trader	Dr. John Clayburg	397	50	Early Bird II	TradingVisions Systems, Inc.
620	249	Beta DT	The Trading Systems Broker	431	35	Early Bird III	TradingVisions Systems, Inc.
664	140	Big Blue 2	Mike Barna	626	229	Echo DT	The Trading Systems Broker
273	42	Big Dipper	Charles Le Beau	470	23	EGE 6%	Nihat Orhan
578	165	Black Crusader UD	Andrew Gibbs & Allan Kerr	473	264	EGE7 High Low	Nihat Orhan
579	122	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	257	NT	ETS - Daily	Michael Mermer
333	7	Black Gold	Giles Korznecki	256	NT	ETS - Interim	Michael Mermer
124	225	Black or White	Troy Staman	272	NT	ETS Day Trade	Michael Mermer
225	150	Bond & Yen Trdng. Sys.	George Panagakis	221	123	EuroDollar Indicator	George Panagakis
121	248	BondPat	Lee Gettess	445	91	EuroDynamics LT	Haffidi Eliasson
395	10	BRIX	Alfaranda	569	112	EuroMax	Haffidi Eliasson
296	15	Capcon1	Kevin Brown	288	179	EVE T Bond	Emil Van Essen
212	153	CatScan	Randy Stuckey	235	104	Feeder Trader	Dr. John Clayburg
226	93	Catscan II	Randy Stuckey	404	152	FGC Emerald	First Global Capital Mgmt.
421	5	Catscan III	Randy Stuckey	507	212	FMS Advantage	Fast Market Systems
422	30	Catscan III Const.	Randy Stuckey	611	emp. O	Four Ducks	Beverly Antrobus
563	16	CatsCan IV	Randy Stuckey	171	114	FT S&P DayTrade	Stafford Trading Co.
564	31	CatsCan IV Const	Randy Stuckey	524	37	Fujiko.N	Takaiku Nishimura
350	209	Challenger	S. L. Pee	483	NT	Fusion	Strategic Trading Sys.
342	157	Checkmate	Strategic Trading Sys.	605	244	GEMS NG Mini	Creative Breakthrough, Inc.
647	2	ChrisVivienne	ChrisVivienne	332	202	Genesis B	Giles Korznecki
343	167	CoatTails	longtermtrading.com	294	181	GK Currency Trader	H. G. Knees
278	12	Compass	Ziad Chahal	349	1	GK Energy Trader	H. G. Knees
338	175	Countdown	longtermtrading.com	550	62	GK Universal Trader I	H. G. Knees
331	247	Cross Bow	Charles Le Beau	551	107	GK Universal Trader II	H. G. Knees
606	262	Crude Day Trader	Chan So Han	487	55	GK-Energy Trader II	H. G. Knees
534	239	CrudeExtreme	Chan So Han	348	228	GK-Interest Trader	H. G. Knees
615	242	CrudeSpyder	David Imgraben	488	NT	GK-Meat Trader I	H. G. Knees
621	194	CTA3 SW	The Trading Systems Broker	253	106	Golden SX	Randy Stuckey
622	217	CTA4 SW	The Trading Systems Broker	254	98	Golden SX Const.	Randy Stuckey
623	159	CTB3 SW	The Trading Systems Broker	177	78	Grand Cayman System	Mike Chisolm

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

Systems Tracked In This Issue

#4-2009

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
572	133	Hi%Mid	Seival Systems	644	198	RC Constant	Rickey Cheung
346	119	Hi-Lo Swing	David McLarney	642	185	RC Countertrend	Rickey Cheung
491	125	HiProb	Seival Systems	592	240	RC Courage	Rickey Cheung
649	84	Hong Kong I-Money	Lok Tsz Chun	567	227	RC Edge	Rickey Cheung
366	96	I-Master	Keith Fischen/Murray Ruggiero	610	173	RC Intermediate	Rickey Cheung
415	68	Impetus	TradingVisions Systems, Inc.	658	236	RC Level	Rickey Cheung
589	92	Impetus SP	TradingVisions Systems, Inc.	659	193	RC Magic	Rickey Cheung
656	81	Jen Jamer	David Reppas	660	218	RC Pro	Rickey Cheung
334	137	JJ	Giles Korzenecki	631	197	RC Proof+	Rickey Cheung
538	166	Keystone	Founder Trading	576	213	RC Shine	Rickey Cheung
627	200	Kilo SW	The Trading Systems Broker	661	199	RC Strength	Rickey Cheung
274	160	Lil' Dipper	Charles Le Beau	461	259	RC Success	Rickey Cheung
247	254	Lil Gapper	David Wright	519	251	RC Success 3	Rickey Cheung
628	174	Lima SW	The Trading Systems Broker	632	144	RC Super	Rickey Cheung
451	118	Longrifle	Adam Grimes	598	131	RC Trend	Rickey Cheung
653	184	LPR Accentive	L'eau Prosper Research	340	59	Ready-Set-Go	longtermtrading.com
663	171	LPR Atrillion	L'eau Prosper Research	123	261	Reverse Trend Entry	Troy Staman
654	221	LPR Calibre	L'eau Prosper Research	186	145	R-Levels	Rich Saidenberg
662	178	LPR Hyl-6	L'eau Prosper Research	268	NT	R-Mesa 3	John Ehlers/Mike Barna
655	176	LPR ML-7	L'eau Prosper Research	411	121	R-Mesa 5	John Ehlers/Mike Barna
645	NT	LPR Quantitative A2	L'eau Prosper Research	618	232	RUMI	David Imgraben
639	NT	LPR Quantitative M3	L'eau Prosper Research	436	215	S&P Day	Hafliði Eliasson
646	139	LPR Quantitative P2	L'eau Prosper Research	472	154	SAGA	Carlos Chaves
652	143	LPR Quantitative P5	L'eau Prosper Research	283	223	Samurai_35	Futures Research
637	83	LPR Quantitative S2	L'eau Prosper Research	281	51	Samurai_7	Futures Research
266	124	Magnet	Lapis Trading Strategies	105	41	Scooter	Robert Dennis Jr
384	89	Market Direction	Giles Korzenecki	297	151	Serendipity	Charles LeBeau
203	148	Market Mapping	Lee Gettess	430	NT	Shockwave	Keener Capital Mgmt.
552	117	Maxim	Founder Trading	298	237	Sidewinder	Charles LeBeau
485	67	Mechwarrior-ES	Andrew Gibbs	255	NT	Sierra Hotel	Mesa
480	65	Mechwarrior-SP	Andrew Gibbs	571	18	Simple Harmony	Murray Ruggiero
321	46	MESA Bonds	John Ehlers/Mike Barna	581	130	SledgeHammer	Greg Jewell
435	241	Mesa T-Notes	John Ehlers/Mike Barna	232	189	SP \ U	Financial Facilitators
412	NT	MesaMAX	John Ehlers/Mike Barna	535	186	Spartan	Joseph Ford
104	258	Mike Culler System	Mike Culler	438	80	Spectrum	TradingVisions Systems, Inc.
280	103	Millenium 2000	Randy Stuckey	413	134	SPMD 500	Giles Korzenecki/Dave Wresinski
31	222	Miracle Trading Mthd.	R. C. Allen	344	57	STAT	Randy Stuckey
322	183	Moving Avg. Reversal	S. L. Pee & M. H. Pee	345	43	STAT Const	Randy Stuckey
34	115	Murlantic Cattle Method	Mrs. M. Sanderford	258	52	STC S&P DayTrade	Stafford Trading
525	172	Naka89	Kazuhiko Nakayama	347	97	STO-X	David McLarney
504	255	Natural Gas MA	Advanced Systems	335	191	Strategic	Charles LeBeau
505	216	Natural Gas MA	Advanced Systems	561	21	Super Turtle	Murray Ruggiero
506	233	Natural Gas MA	Advanced Systems	140	63	Support/Resistance	Walter Studnicki
526	230	Natural Gas MA	Advanced Systems	84	25	Swing Index System	Welles Wilder
204	252	NCR	Joseph Stowell	374	53	Synergy	Strategic Trading Sys.
26	187	Night & Day Daytrading	Joe Bristor	139	70	T-Bonds Day_Trade	Walter Studnicki
378	NT	Octane	Keener Capital Mgmt.	242	100	The Big Blue	Vilar Kelly
629	243	Oscar SW	The Trading Systems Broker	196	28	The Mystery System	Peter Aan
65	72	Parabolic Stop	Welles Wilder	309	56	Theta	Scott Lowry
440	108	Pegasus	Petros Development Corp.	496	204	Time	Urban Jaekle
304	196	Pendulum	Stafford Trading Co.	228	169	Top Ten System	Taruas Trading
575	214	PowerTrader	B. Antrobus	93	253	Trader's Profit Motive	Traders Software
231	22	Profit Quest	ProfitQuest Systems	515	61	Trend Harmony	Murray Ruggiero
640	129	Propero	Joseph Ford	299	33	Trend One	PWA Futures
102a	163	PULSAR Imp. Pattern	Joe Duffy	604	79	Trend Weaver	TimingCharts.com
102b	135	PULSAR Volatility	Joe Duffy	292	161	Trendchannel	John Tolan
568	101	Qtech S&P	Dave Poxon	17	257	Trender	Walter Studnicki
42	111	QUAD	Joe Bristor	668	3	TSL_CEL_NG_1.1	Mike Barna
187	136	R-Breaker	Rich Saidenberg	670	45	TSL-CEL_SP1	Mike Barna
570	245	RC Advance ++	Rickey Cheung	669	19	TSL-SP_1.0Z	Mike Barna
643	17	RC Beginner	Rickey Cheung	387	69	Tuition-LT	Skyline Computers
566	141	RC Book 2	Rickey Cheung	651	113	Tumbleweed	Mike Chalek
565	235	RC Chance	Rickey Cheung	539	NT	Turbo Trader Pro	Peter Zwag
597	220	RC Chance+	Rickey Cheung	249	6	Turtle Trading System	Michael Dillon

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

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
426	162	Tzar	Alfaranda, CTA	59	14	VOLPAT	Lee Gettess
323	206	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee	126	180	Watch and Wait	Ralph Vince
324	73	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee	339	20	Waverider	longtermtrading.com
133	164	Universal	Stafford Trading Co.	318	11	Weaver	Alfaranda
468	24	Universal 2.0	Stafford Trading Co.	319	120	Weaver MT	Alfaranda
199	36	Universal LT	Stafford Trading Co.	262	38	William Tell Bonds	Erik Been
616	142	US60Min	David Imgraben	267	263	XS Bonds	Emil Van Essen
308	86	USOne	Giles Korzenecki	367	82	Zeeport	Alfaranda
437	40	VC Daytrader	Veecee Corp.	233	188	Zenith* 1000	Ron Thieme
85	75	Volatility	Welles Wilder	630	246	Zulu SW	The Trading Systems Broker

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

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#4-2009

RANKING BY SPECIFIC COMMODITY

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

Bond			S&P			Day Trade		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 Weaver MT	319	62.4%	1 RC Beginner	643	230.7%	1 ChrisVivienne	647	376.9%
2 ATS-3200	361	56.7%	2 TSL-CEL_SP1	670	154.8%	2 RC Beginner	643	295.1%
3 Samurai_35	283	48.6%	3 TSL-SP_1.0Z	669	144.8%	3 RC Beginner	643	230.7%
4 Samurai_7	281	44.5%	4 Impetus SP	589	89.7%	4 Jen Jamer	656	118.7%
5 MESA Bonds	321	40.9%	5 RC Super	632	59.3%	5 Hong Kong imoney	649	115.6%
6 Trend One	299	35.3%	6 Mechwarrior	480	51.0%	6 LPR Quantitative S2	637	108.8%
7 Scooter	105	32.0%	7 Tzar	426	48.9%	7 Impetus SP	589	89.7%
8 Compass	278	31.3%	8 Cyclone	250	47.1%	8 CrudeExtreme	534	84.6%
9 Checkmate	342	29.5%	9 STC S&P DayTrade	258	46.4%	9 RC Super	632	81.0%
10 Grand Cayman System	177	29.3%	10 RC Proof+	631	45.5%	10 Tumbleweed	651	69.5%
11 William Tell Bonds	262	28.0%	11 VC Daytrader	437	45.2%	11 Propero	640	64.8%
12 Universal LT	199	25.1%	12 Keystone	538	44.2%	12 Keystone	538	59.5%
13 DCB-Bond	306	24.8%	13 Early Bird	327	42.1%	13 RC Super	632	59.3%
14 1-2-3 System	106	23.1%	14 R-Breaker	187	41.6%	14 Impetus	415	58.6%
15 Challenger	350	21.6%	15 Big Blue 2	664	40.7%	15 CTT	657	57.6%
16 Lil' Dipper	274	21.0%	16 AlfaMAXX	432	40.0%	16 RC Countertrend	642	55.2%
17 CatScan	212	19.8%	17 %C DayBreaker	405	38.6%	17 Keystone	538	52.9%
18 USOne	308	18.0%	18 Zeeport	367	38.0%	18 Early Bird III	431	48.2%
19 Turtle Trading System	249	14.7%	19 SleepHammer	581	35.2%	19 RC Proof+	631	47.1%
20 Big Dipper	273	12.3%	20 Spectrum	438	35.1%	20 Cyclone	250	47.1%
21 25X25	275	12.3%	21 RC Intermediate	610	32.5%	21 Early Bird III	431	46.8%
22 Ready-Set-Go	340	8.2%	22 VOLPAT	59	32.4%	22 Propero	640	46.7%
23 Universal	133	8.1%	23 Black Crusader UD	578	32.3%	23 STC S&P DayTrade	258	46.4%
24 GK Universal Trader II	551	8.0%	24 I-Master	366	32.1%	24 RC Proof+	631	45.5%
25 EVE T Bond	288	7.8%	25 RC Book 2	566	31.0%	25 VC Daytrader	437	45.2%
26 Basis	269	7.7%	26 Balance Point	386	30.9%	26 Keystone	538	44.2%
27 Miracle Trading Mthd.	31	7.5%	27 RC Trend	598	28.3%	27 Early Bird	327	42.1%
28 Tuition-LT	387	6.6%	28 Dual Thrust	562	28.2%	28 R-Breaker	187	41.6%
29 BRIX	395	6.4%	29 RC Constant	644	23.5%	29 Big Blue 2	664	40.7%
30 US60Min	616	5.3%	30 Magnet	266	22.4%	30 AlfaMAXX	432	40.0%
31 DynamicTrendTrading	467	5.3%	31 R-Mesa 5	411	22.2%	31 %C DayBreaker	405	38.6%
32 Countdown	338	5.2%	32 RC Countertrend	642	21.6%	32 Zeeport	367	38.0%
33 Volatility	85	5.0%	33 FT S&P DayTrade	171	18.7%	33 Early Bird II	397	36.4%
34 Watch and Wait	126	4.5%	34 Arcs Plus	302	18.0%	34 Spectrum	438	35.1%
35 Ultimate Trading Dev. II	324	4.0%	35 R-Levels	186	16.7%	35 LPR Quantitative P5	652	33.9%
36 Basis II	270	3.9%	36 CTS Crash Control	511	16.5%	36 RC Intermediate	610	32.5%
37 Serendipity	297	3.4%	37 The Big Blue	242	13.7%	37 VOLPAT	59	32.4%
38 CTP	617	2.2%	38 PULSAR Volatility	102b	13.1%	38 Early Bird II	397	31.1%
Mini Russell			Mini MidCap			Cotton		
Systems	Sys.	%Chng	Systems	Sys.	Min.Req	Systems	Sys.	%Chng
System Name	#	Cap.	System Name	#	Cap.	System Name	#	Cap.
1 ChrisVivienne	647	376.9%	1 Jen Jamer	656	118.7%	1 GK Universal Trader II	551	75.0%
2 Maxim	552	136.9%	2 Delphi Universal	509	47.2%	2 Capcon1	296	60.4%
3 Black Crusader UD Mini	579	84.4%	3 Propero	640	46.7%	3 Millenium 2000	280	48.3%
4 HiProb	491	73.3%	4 Delphi Universal II	595	41.8%	4 Black or White	124	47.0%
5 HI%Mid	572	72.8%	5 Dual Thrust	562	34.3%	5 Pegasus	440	42.4%
6 Propero	640	64.8%	6 HiProb	491	33.1%	6 Grand Cayman System	177	39.9%
7 Keystone	538	59.5%	7 Kilo SW	627	27.8%	7 Aberration	207	30.8%
8 Impetus	415	58.6%	8 HI%Mid	572	0.5%	8 Axiom Long Term	471	28.6%
9 Delphi Universal II Day	594	-8.1%	9 Delta DT	625	-11.3%	9 Samurai_7	281	25.8%
10 Auto ExtremeR	601	-15.9%	10 RUMI	618	-32.2%	10 Ready-Set-Go	340	25.7%
11 RUMI	618	-45.8%	11 Alpha DT	619	-41.8%	11 Waverider	339	24.4%
12 Lima SW	628	-61.1%	12 Oscar SW	629	-64.2%	12 Hi-Lo Swing	346	23.4%
13 Echo DT	626	-62.5%			13 Volatility	85	19.3%	
14 Beta DT	620	-73.5%			14 Arcs	279	14.6%	
15 Zulu SW	630	-96.9%			15 Golden SX	253	14.1%	
					16 STO-X	347	6.5%	

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RANKING BY SPECIFIC COMMODITY

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

Euro Currency			Japanese Yen			Dollar Index		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 CatsCan IV	563	211.2%	1 Dollar Trader for Curr.	236	67.1%	1 CatsCan IV Const	564	233.6%
2 CatsCan IV Const	564	121.4%	2 1-2-3-4 System	198	64.0%	2 CatsCan IV	563	181.0%
3 Catscan III	421	96.3%	3 Dynamic Breakout Sys	240	58.2%	3 Synergy	374	147.7%
4 CTB3 SW	623	89.7%	4 Universal LT	199	47.7%	4 Catscan III Const.	422	99.8%
5 Catscan III Const.	422	88.2%	5 Grand Cayman System	177	47.5%	5 Catscan III	421	96.6%
6 1-2-3-4 System	198	83.8%	6 Catscan III	421	46.3%	6 1-2-3-4 System	198	84.6%
7 Anomaly 2	381	81.2%	7 Catscan III Const.	422	45.1%	7 STAT	344	79.4%
8 DirecTrend	400	67.9%	8 Scooter	105	45.0%	8 Directional Movement	82	74.3%
9 Anomaly 1	380	65.3%	9 Turtle Trading System	249	39.9%	9 Checkmate	342	73.4%
10 Ultimate Trading Dev. II	324	62.4%	10 Bond & Yen Trdng. Sys.	225	39.2%	10 DirecTrend	400	63.9%
11 DynamicTrendTrading	467	62.1%	11 Pegasus	440	38.2%	11 Trend Weaver	604	63.5%
12 Amos' Root	307	59.4%	12 The Mystery System	196	37.1%	12 GK-Currency Trader	294	59.3%
13 GK-Currency Trader	294	59.2%	13 Top Ten System	228	37.1%	13 Basis	269	55.4%
14 Dollar Trader for Curr.	236	58.6%	14 Parabolic Stop	65	36.4%	14 CatScan	212	53.9%
15 Ready-Set-Go	340	58.1%	15 Theta	309	33.7%	15 STAT Const	345	49.6%
16 Market Direction	384	57.9%	16 Basis II	270	32.1%	16 Compass	278	36.0%
17 GK Universal Trader II	551	57.2%	17 DCS II	111	29.1%	17 Parabolic Stop	65	9.4%
18 Synergy	374	57.1%	18 GK Universal Trader I	550	25.5%	18 Profit Quest	231	-7.1%
19 Trend One	299	57.0%	19 Trendchannel	292	24.4%	19 Axiom Long Term	471	-20.2%
20 The Mystery System	196	56.8%	20 Golden SX Const.	254	23.1%	20 Volatility	85	-30.5%
21 Aberration	207	49.0%	21 Trend One	299	18.7%	21 Swing Index System	84	-82.4%
22 Aberration Plus	300	46.3%	22 Dr. Jenkins System	62	18.6%			
23 EuroDynamics LT	445	46.3%	23 SAGA	472	18.1%			
24 STAT Const	345	44.9%	24 CatScan	212	16.8%			
25 Andromeda	364	44.2%	25 Golden SX	253	14.8%			
26 Catscan II	226	44.0%	26 Ultimate Trading Dev. II	324	13.6%			
27 Pegasus	440	42.8%	27 Compass	278	12.3%			
28 Ultimate Trading Dev. I	323	42.2%	28 Catscan II	226	12.2%			
29 Hi-Lo Swing	346	40.1%	29 Checkmate	342	12.2%			
30 Checkmate	342	39.5%	30 Weaver	318	12.1%			
Natural Gas			Crude Oil			Coffee		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 TSL_CEL_NG_1.1	668	301.0%	1 Trend Weaver	604	224.6%	1 Parabolic Stop	65	114.4%
2 Natural Gas Offense	526	276.2%	2 Universal 2.0	468	181.3%	2 Scooter	105	89.7%
3 Super Turtle	561	234.6%	3 BRIX	395	157.2%	3 GK Universal Trader I	550	88.7%
4 Simple Harmony	571	233.1%	4 DirecTrend	400	124.5%	4 The Mystery System	196	79.4%
5 Natural Gas Trader -MA	504	221.4%	5 Abalone	409	123.8%	5 1-2-3 System	106	74.3%
6 Natural Gas Trader- GA	505	207.4%	6 Weaver	318	119.4%	6 Catscan II	226	54.4%
7 Natural Gas Trader-LA	506	183.0%	7 Tuition-LT	387	114.2%	7 Universal	133	45.7%
8 Universal 2.0	468	145.6%	8 Theta	309	111.2%	8 Watch and Wait	126	39.4%
9 Samurai_7	281	141.4%	9 Catscan III	421	108.1%	9 Market Direction	384	32.2%
10 GK-Energy Trader	349	141.0%	10 Advent	365	104.3%	10 Top Ten System	228	31.2%
11 Dual Thrust	562	132.2%	11 STAT	344	102.8%	11 Andromeda-2	441	27.9%
12 DirecTrend	400	118.7%	12 GK Energy Trader II	487	102.0%	12 Golden SX	253	22.7%
13 Waverider	339	111.6%	13 Dual Thrust	562	101.4%	13 PowerTrader	575	20.6%
14 CatsCan IV	563	106.3%	14 GK-Energy Trader	349	94.2%	14 Pegasus	440	13.5%
15 CatsCan IV Const	564	106.3%	15 Black Gold	333	87.7%	15 Athena	271	8.5%
16 Catscan III	421	101.2%	16 STAT Const	345	87.2%	16 Waverider	339	7.8%
17 Advent	365	97.1%	17 Market Direction	384	85.4%	17 Golden SX Const.	254	5.0%
18 Swing Index System	84	93.2%	18 Dynamic MovAvgCross	303	72.4%	18 CoatTails	343	3.6%
19 GK Universal Trader I	550	87.2%	19 Aberration	207	67.9%	19 DCS II	111	-0.1%
20 Synergy	374	71.2%	20 Dynamic Breakout Sys	240	66.8%	20 Turtle Trading System	249	-2.8%
21 Athena	271	69.8%	21 Moving Avg. Reversal	322	65.1%	21 DirecTrend	400	-4.5%
22 Arcs	279	68.6%	22 Turtle Trading System	249	55.3%	22 Andromeda	364	-5.4%
23 Volatility	85	64.3%	23 Catscan II	226	54.8%	23 Aberration	207	-7.8%
24 Ready-Set-Go	340	63.3%				24 DynamicTrendTrading	467	-10.0%

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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.

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Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
						2004	2005	2006	2007	2008							
Col. 17 (1)	(2)	(3)	(4)	(5)													
1	GK-Energy Trader	349		Crude	2/01	10140	-7420	-3140	16010	93470	3360	0	48430	0	25450	0	7610
	GK-Energy Trader	349		Heat Oil	2/01	12889	5565	-3562	26374	106797	0	20878	0	51017	0	14217	0
	GK-Energy Trader	349		Unleaded	2/01	12513	6276	1277	13881	70421	0	13213	0	53193	0	4582	0
	GK-Energy Trader	349		Nat Gas	2/01	-9660	7270	44820	-2390	76700	23790	0	19880	0	15170	0	15050
2	ChrisVivienne	647	*	Mini Russell	8/08	n/a	n/a	n/a	n/a	12700	865	3330	6000	3365	-860	1300	755
3	TSL_CEL_NG_1.1	668		Nat Gas	1/08	n/a	n/a	n/a	n/a	45655	16205	7490	6735	8500	-6950	8720	735
4	Belly Trader	234		Pork Bellies	12/95	-10492	-3132	-112	3988	-8808	4348	0	2632	2092	0	1784	1780
5	Catscan III	421		Nat Gas	5/03	30470	-1190	-10650	-12720	92780	26040	0	19880	0	15170	0	15050
	Catscan III	421		Euro C	5/03	148	824	3374	10838	27014	10225	0	0	19963	-2900	3638	6375
	Catscan III	421		\$ Index	5/03	-710	5650	-2060	3060	9370	3980	0	0	8680	-810	2440	-4700
	Catscan III	421		Jap Yen	5/03	-5451	7563	4915	5901	12101	688	0	0	15138	0	-3213	10338
	Catscan III	421		F Note	5/03	-410	425	-2360	1450	3535	-125	0	-255	2905	0	740	-20
	Catscan III	421		Euro \$	5/03	-200	-2375	-3000	-3150	-1900	-25	-1775	-1725	1200	-600	1550	-75
	Catscan III	421		Crude	5/03	5130	-2170	-2420	7870	112550	12270	0	48420	0	25460	-10930	260
6	Turtle Trading System	249		Bonds	1/90	-5800	220	1980	-3430	2900	600	-580	-5880	9210	0	4570	300
	Turtle Trading System	249		B Pound	1/90	8173	-1869	1110	-5965	14663	6113	-1750	0	12475	963	-3238	-7850
	Turtle Trading System	249		Jap Yen	1/90	1586	-775	-9526	2062	87	1075	-5575	0	8700	0	-2225	8625
	Turtle Trading System	249		Crude	1/90	-90	2220	-1310	19130	117300	7380	0	48420	0	25460	-2420	-4190
	Turtle Trading System	249		Copper	1/90	-3488	7575	15438	17037	44738	5063	0	0	44013	0	2813	0
	Turtle Trading System	249		Coffee	1/90	1201	5270	-2589	-8382	-5027	-5288	-1613	0	8194	1444	0	0
7	Black Gold	333		Crude	1/01	7730	-1830	12500	21820	26665	0	0	0	0	0	0	0
8	Abalone	409		Euro C	9/02	13262	-4938	-77	-7300	20537	9613	-1788	0	23725	-8325	-14300	1263
	Abalone	409		Jap Yen	9/02	-10800	3526	-2701	-2126	21265	1138	-150	0	15063	3063	0	5725
	Abalone	409		T Note	9/02	3790	-1570	720	2870	-850	1730	-520	-4160	-580	0	3320	1790
	Abalone	409		Crude	9/02	13990	-4980	-2320	9730	94840	9810	0	48430	0	25450	3000	-320
	Abalone	409		Heat Oil	9/02	-3983	1370	-5371	22204	105021	0	26376	0	51013	0	9656	0
	Abalone	409		Cotton	9/02	4885	-7630	2210	-4655	10730	0	7400	0	5370	1550	0	-965
	Abalone	409		Corn	9/02	5638	-1502	-13	-2287	18824	800	325	0	10225	-2713	0	-2200
	Abalone	409		Coffee	9/02	4050	9789	2175	-11795	-3825	-863	-1481	0	10388	0	506	-1838
9	Cyclone	250	*	S&P	7/96	4500	-29650	-30200	12275	131175	7775	15025	64975	15300	21075	2125	-6525
10	BRIX	395		Euro C	5/02	11800	6524	-7212	2925	17688	1138	0	0	23238	-3775	0	-3088
	BRIX	395		S Franc	5/02	6250	7500	-6537	1162	12638	5800	0	0	10250	-9950	-6225	0
	BRIX	395		Jap Yen	5/02	-1137	14775	-9438	-10852	-4900	4125	-10138	0	0	0	0	4700
	BRIX	395		T Note	5/02	9380	-9150	11830	1010	5440	1270	0	-770	6890	0	0	-3100
	BRIX	395		Bonds	5/02	8250	-2930	-2420	5830	7850	2340	0	-1230	5230	0	3180	2380
	BRIX	395		Crude	5/02	20070	1810	5110	29020	99550	8100	0	48420	0	25460	0	5850
	BRIX	395		Heat Oil	5/02	12109	4142	-11830	16972	145274	0	26376	0	51013	0	14221	0
11	Weaver	318		Jap Yen	7/00	250	2624	-8501	-7513	-5062	1088	-4913	0	0	0	0	3963
	Weaver	318		S Franc	7/00	-2026	11199	-8701	5175	-213	5775	0	0	10250	-22463	0	0
	Weaver	318		T Note	7/00	5170	-1910	580	1310	4200	2610	0	-1230	5410	0	3180	2380
	Weaver	318		Crude	7/00	20070	-5910	890	26220	89340	8100	0	48420	0	25460	0	5850
	Weaver	318		Heat Oil	7/00	3700	-640	-5899	13910	145136	0	26372	0	51017	0	14217	0
	Weaver	318		Soybeans	7/00	13940	-555	-9595	10380	-6120	-22265	0	12515	0	105	0	225
	Weaver	318		Sugar	7/00	-1187	2229	9386	-7505	2128	-2117	784	0	0	1893	0	1803
12	Compass	278		Jap Yen	3/98	-6900	6138	-10302	-2199	8502	2163	-5675	0	338	0	3325	10138
	Compass	278		\$ Index	3/98	4430	-1340	-400	4840	6910	4440	0	0	8690	-4260	3690	2540
	Compass	278		Bonds	3/98	-9970	-480	9970	17290	3430	-1210	0	-2870	13830	0	8740	3270
	Compass	278		T Note	3/98	-2380	350	2800	5160	14130	1940	0	220	9010	0	1670	-3030
	Compass	278		Coffee	3/98	19	-1574	2137	1276	-3939	-10913	-1894	0	2813	-1575	-244	4819
	Compass	278		Copper	3/98	4624	2938	15200	-15888	46699	2988	0	0	44013	0	3813	-7150
	Compass	278		Heat Oil	3/98	-2468	18946	-35629	26246	107032	0	26376	0	51013	0	462	0
13	Dynamic Breakout Sys	240		Bonds	3/96	590	-2570	2300	4370	-2590	580	0	-2700	6290	0	4000	7030
	Dynamic Breakout Sys	240		Jap Yen	3/96	-2713	10538	-6714	2851	7600	1025	-1450	0	13763	0	0	11763
	Dynamic Breakout Sys	240		S Franc	3/96	7114	-3688	-1325	-8002	-4676	6863	-3663	-3150	3750	-4138	0	-3675
	Dynamic Breakout Sys	240		Live Cattle	3/96	6692	-1228	6808	-528	10432	0	2888	0	5124	0	-1920	0
	Dynamic Breakout Sys	240		Cotton	3/96	310	-470	-690	-4120	-880	0	6170	0	5370	175	0	490
	Dynamic Breakout Sys	240		Copper	3/96	7737	7662	23813	13138	29912	-1575	-3225	0	32775	0	150	-1575
	Dynamic Breakout Sys	240		Crude	3/96	5600	-8170	3030	11860	104300	11150	0	48420	0	25460	-7700	-1580
14	VOLPAT	59	*	S&P	10/88	14000	-11575	500	43450	96600	4025	19675	24100	16725	14550	-7950	4900
15	Capcon1	296		B Pound	1/99	-6500	9331	-12557	-6938	27163	9263	0	0	16438	0	0	6669
	Capcon1	296		Euro C	1/99	-2313	7600	-15226	-5812	34713	13775	0	0	23238	0	0	-163
	Capcon1	296		S Franc	1/99	-7450	1863	-5913	-5562	-6725	0	0	0	0	-2075	0	3838
	Capcon1	296		Cotton	1/99	11710	-530	3620	390	13220	0	9915	0	5370	0	0	2815
	Capcon1	296		Crude	1/99	-1040	-16130	14800	-22120	91350	21510	0	48420	0	25460	0	5850
	Capcon1	296		Copper	1/99	-9039	-12588	-5175	-12587	45338	7550	0	0	44013	0	0	3088
16	CatsCan IV	563		Nat Gas	11/06	n/a	n/a	17560	-23790	64320	41490	0	19880	-20790	7390	-8240	7230
	CatsCan IV	563		Euro C	11/06	n/a	n/a	2513	8390	28438	13750	-775	0	19025	0	10638	10550
	CatsCan IV	563		Coffee	11/06	n/a	n/a	2531	-8643	188	-5831	-1575	0	10294	2081	-2344	3825
	CatsCan IV	563		\$ Index	11/06	n/a	n/a	2030	4210	7040	4660	-670	0	5690	0	2330	-1780
	CatsCan IV	563		Euro \$	11/06	n/a	n/a	-1075	-5125	1150	-225	-850	-900	2300	-625	1475	-625
	CatsCan IV	563		T Note	11/06	n/a	n/a	-1710	9000	6500	2740	-590	-5480	7430	0	450	-4370
17	RC Beginner	643	*	Mini S&P	6/08	n/a	n/a	n									

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																	Combined	
Mar 2009	April 2009	May 2009	June 2009	July 2009	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	0	9790	-8300	86340	9310	7	85.7	15942	-9287	1	13500	639.6%	552.8%	109140	31740	94.2%	105.6%
2936	0	546	0	-5338	84256	6548	7	85.7	15134	-6526	1	15000	561.7%	552.8%	139986	21038	108.7%	105.6%
0	0	9832	0	-4435	76385	9446	6	83.3	17166	-9392	1	15000	509.2%	552.8%	104160	32348	80.9%	105.6%
-750	4470	-7860	0	-1620	68130	9480	8	62.5	15672	-3410	2	13500	504.7%	552.8%	163400	40520	141.0%	105.6%
2425	-350	4765	-555	1575	22615	3660	45	51.1	1926	-985	4	6000	376.9%	376.9%	22615	3660	376.9%	376.9%
12095	6910	-8360	-5250	3840	50670	18050	80	61.3	2501	-2325	4	13500	375.3%	375.3%	64345	23840	301.0%	301.0%
0	1984	-820	-3788	2548	12560	7036	13	76.9	2299	-3471	1	3600	348.9%	348.9%	-4488	42760	-9.0%	-9.0%
-8200	5000	-6320	-7680	-9440	49500	26640	17	35.3	13745	-2999	5	13500	366.7%	315.4%	86490	69070	101.2%	80.4%
-2750	-3075	10550	0	-4075	37950	5825	14	42.9	9138	-2118	3	10500	361.4%	315.4%	64050	22950	96.3%	80.4%
-2060	-3560	6190	0	-680	9480	11440	16	43.8	3250	-1479	7	3600	263.3%	315.4%	22030	11770	96.6%	80.4%
-4600	325	-2350	2025	1750	20100	8550	18	44.4	4708	-1751	3	9000	223.3%	315.4%	26375	14850	46.3%	80.4%
0	0	-255	0	-600	2390	875	14	35.7	841	-201	4	3000	79.7%	315.4%	1420	7640	7.5%	80.4%
-475	-75	875	-1075	350	-1850	3725	25	28.0	664	-361	10	2250	-82.2%	315.4%	-10900	12575	-76.5%	80.4%
-8090	-5160	-1450	12070	-15820	57030	29120	17	29.4	19696	-3450	6	13500	422.4%	315.4%	92410	29120	108.1%	80.4%
-4720	0	6480	-110	0	9870	6460	10	50.0	4232	-2258	3	9600	102.8%	309.1%	28050	25080	14.7%	31.3%
-2700	-375	6300	0	-100	9838	14163	14	42.9	4865	-2424	5	6000	164.0%	309.1%	23131	54169	19.4%	31.3%
0	800	0	0	-1225	10175	5575	9	55.6	4323	-2867	2	9000	113.1%	309.1%	71188	21788	39.9%	31.3%
0	-3450	-270	11400	-5560	76770	10330	10	40.0	23165	-2648	5	13500	568.7%	309.1%	148010	17570	55.3%	31.3%
0	10100	0	5275	8725	75988	0	6	100.0	12665	0	0	13500	562.9%	309.1%	98413	23700	36.8%	31.3%
-1800	-1481	-1463	1275	-131	-863	6900	13	30.8	3235	-1536	5	7200	-12.0%	309.1%	-3956	85163	-2.8%	31.3%
29445	0	0	0	10365	39810	0	2	100.0	19905	0	0	13500	294.9%	294.9%	102555	12460	87.7%	87.7%
-12263	-5925	9763	0	-813	950	39550	12	41.7	9593	-6726	2	10500	9.0%	291.4%	4513	39550	6.1%	48.2%
0	500	-1888	-1888	-2838	18725	6613	12	58.3	3821	-1600	3	9000	208.1%	291.4%	663	23625	1.1%	48.2%
-1820	-2920	2010	0	10	-1140	10260	12	50.0	2310	-2500	4	5400	-21.1%	291.4%	2240	10450	5.9%	48.2%
-1900	-4010	0	12300	-7900	84860	8380	11	63.6	14494	-4131	2	13500	628.6%	291.4%	117010	24100	123.8%	48.2%
-302	-5170	5918	0	-6111	81379	10387	8	50.0	24421	-4076	3	15000	542.5%	291.4%	119099	30446	113.4%	48.2%
0	-915	0	315	-1470	11285	3035	10	60.0	2818	-1406	2	6000	188.1%	291.4%	-4330	17715	-10.3%	48.2%
-1600	-1650	-413	2225	713	5713	9038	13	46.2	2567	-1388	5	3600	158.7%	291.4%	12850	9038	51.0%	48.2%
-2231	0	0	281	-1950	2813	5738	11	54.5	2081	-1931	1	7200	39.1%	291.4%	-15131	29663	-30.0%	48.2%
11150	-13400	1225	-1600	4225	121350	22650	248	39.5	3278	-1331	11	42188	287.6%	287.6%	263075	86675	47.1%	47.1%
-7663	-7700	5563	0	1550	9263	22225	10	50.0	7163	-5310	2	10500	88.2%	285.9%	29825	22225	38.7%	74.2%
-1600	0	8263	0	-5638	900	17775	8	37.5	8104	-4682	3	9300	9.7%	285.9%	12725	17775	18.7%	74.2%
0	0	-200	0	350	-1163	10700	8	50.0	2838	-3129	3	9000	-12.9%	285.9%	-14325	25750	-21.7%	74.2%
540	0	4810	0	-6500	3140	6500	9	44.4	4033	-2593	2	9600	32.7%	285.9%	4490	12590	6.4%	74.2%
-2810	-850	3290	0	-390	11140	3660	10	50.0	3616	-1388	2	5400	206.3%	285.9%	25780	6920	65.1%	74.2%
-1160	1960	0	16340	-17450	87520	17450	9	66.7	17688	-6227	2	13500	648.3%	285.9%	155590	17450	157.2%	74.2%
3301	0	-1940	3641	-710	95903	6380	8	75.0	17165	-3544	1	15000	639.4%	285.9%	179458	38716	163.1%	74.2%
0	0	-200	0	350	288	6213	8	50.0	2078	-2006	3	9000	3.2%	273.5%	10100	26475	12.1%	59.4%
-2063	0	8463	-7638	-5950	-13625	29650	14	21.4	8163	-3461	8	9300	-146.5%	273.5%	10225	29650	11.9%	59.4%
-2810	-990	3150	0	-390	11310	3800	10	50.0	3660	-1398	2	5400	209.4%	273.5%	21760	9740	43.6%	59.4%
-70	3050	0	14820	-8850	96780	9650	10	60.0	17750	-2430	3	13500	716.9%	273.5%	147750	25020	119.4%	59.4%
3305	0	-1940	2688	-1655	94004	6384	8	75.0	17007	-4019	1	15000	626.7%	273.5%	160528	34507	116.7%	59.4%
0	-3145	0	8525	-7015	-11055	22265	12	41.7	5657	-5626	2	9000	-122.8%	273.5%	15045	34050	18.2%	59.4%
-974	-302	0	2554	818	4458	2117	10	60.0	1385	-963	2	5400	82.6%	273.5%	-2621	14022	-5.3%	59.4%
-6588	-488	-2850	-5850	1175	-4313	15775	24	25.0	4336	-1685	9	9000	-47.9%	260.3%	12863	24613	12.3%	31.1%
-5560	-5130	5730	-4370	-60	5710	11140	26	26.9	3993	-1169	7	3600	158.6%	260.3%	15000	23140	36.0%	31.1%
-7060	20	7590	1600	2950	26860	11270	22	50.0	4354	-1912	3	9600	279.8%	260.3%	34790	37640	31.3%	31.1%
-1770	-1600	2490	0	-1660	7270	8990	25	40.0	2188	-974	5	5400	134.6%	260.3%	28370	15200	45.4%	31.1%
0	-2681	-1275	-675	38	-11588	13931	30	26.7	2323	-1373	6	7200	-160.9%	260.3%	-34763	44644	-41.7%	31.1%
-150	12625	-6488	-1013	4225	52863	11325	25	24.0	12944	-1305	7	13500	391.6%	260.3%	41325	51150	26.4%	31.1%
21	-403	7980	3436	-916	87969	16388	18	38.9	16294	-2375	4	15000	586.5%	260.3%	130654	36397	75.2%	31.1%
-8680	0	5960	0	-3310	9170	8680	10	50.0	4772	-2938	2	9600	95.5%	259.2%	-7410	34730	-5.7%	32.2%
0	-3138	-1575	0	-1575	18813	6288	9	44.4	6638	-1541	4	9000	209.0%	259.2%	71200	19713	58.2%	32.2%
-1575	-1575	4163	0	-263	-3263	15600	15	20.0	5450	-1634	7	9300	-35.1%	259.2%	1638	26938	1.3%	32.2%
444	-920	-1308	-1496	-360	2452	5560	11	36.4	2133	-870	5	3000	81.7%	259.2%	16120	15448	39.6%	32.2%
-1265	3625	0	665	-3470	11760	3470	11	54.5	2953	-1187	2	6000	196.0%	259.2%	-7640	25160	-9.4%	32.2%
0	10088	0	5275	8725	50638	4800	10	50.0	11718	-1590	3	13500	375.1%	259.2%	83513	30400	45.5%	32.2%
0	-3380	0	11390	-7700	76060	12660	11	36.4	24105	-2924	5	13500	563.4%	259.2%	122450	29730	66.8%	32.2%
13050	1525	5625	3725	8700	108650	14475	98	64.3	2640	-1649	5	42188	257.5%	257.5%	288950	51400	32.4%	32.4%
0	0	-11375	0	-3538	17456	14913	5	60.0	10790	-7457	2	6000	290.9%	255.9%	-7744	35650	-12.0%	-1.2%
0	0	-18088	0	-1700	17063	19950	5	40.0	18507	-6650	3	10500	162.5%	255.9%	-8488	62688	-7.5%	-1.2%
0	0	-5988	-2100	0	-6325	8088	4	25.0	3838	-3388	2	9300	-68.0%	255.9%	-33538	55388	-33.5%	-1.2%
0	-4965	0	890	-1085	12940	5160	6	66.7	4748	-3034	1	6000	215.7%	255.9%	38965	9990	60.4%	-1.2%
0	-3200	0	-16490	300	81850	19690	7	71.4	20308	-9815	2	13500	606.3%	255.9%	24420	57430	16.8%	-1.2%
0	-12850	0	-5425	-8875	27500	27150	6	50.0	18217	-9050	3	13500	203.7%	255.9%	-21263	50538	-14.7%	-1.2%
5370	-610	-5890	-11750	-4740	29340	32030	24	33.3	10505	-3412	8	13500	217.3%	254.4%	39460	33540	106.3%	105.4%
-625	-2625	9575	-3988	-1888	53638	6563	15	46.7	9830	-1904	3	10500	510.8%	254.4%	60975	9400	211.2%	105.4%
-1613	-1031	-1181	5531	-3806	4350	7406	20	40.0	2822	-1519	4	7200	60.4%	254.4%	-6544	27694	-33.1%	105.4%
0	-680	3390	0	1380	14320	2710	11	54.5	3293	-1083	2	3600	397.8%	254.4%	17920	4000	181.0%	105.4%
-675	50	1000	-325	-450	150	1975	21	2										

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Rank by % Chng	System Name	System #	Commodity Day Trd.	Sys. Rel. Date	Net \$Profit/Loss Per Year					Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
					2004	2005	2006	2007	2008							
Col.17 (1)	(2)	(3)	(4)	(5)	(6)											
18	Simple Harmony	571	Cotton	12/05	n/a	0	-1250	-9455	7730	0	0	0	14385	0	-860	
	Simple Harmony	571	Euro C	12/05	n/a	0	-3463	11738	-4963	0	9675	-10913	0	11050	-1613	0
	Simple Harmony	571	Copper	12/05	n/a	0	4013	51388	9288	0	0	0	0	50963	0	
	Simple Harmony	571	Jap Yen	12/05	n/a	0	-16125	10813	3888	0	925	0	0	0	0	
	Simple Harmony	571	Nat Gas	12/05	n/a	0	57380	-8780	970	2805	0	0	0	0	0	
	Simple Harmony	571	Sugar	12/05	n/a	0	6170	1373	3642	0	0	-1588	0	1795	0	0
	Simple Harmony	571	T Note	12/05	n/a	0	556	-456	960	0	9690	0	-1090	0	10378	0
19	TSL-SP_1.0Z	669	S&P	1/08	n/a	n/a	n/a	n/a	144100	23050	-17275	48850	62275	37350	800	32900
20	Waverider	339	Bonds	5/01	-9088	-5363	-2169	1081	-2172	-2028	0	-4181	0	0	11006	-494
	Waverider	339	Nat Gas	5/01	-20285	16070	29855	13800	-7125	0	0	0	0	0	0	0
	Waverider	339	Euro C	5/01	4388	2713	-12825	-3325	-1375	0	0	0	0	29225	-5600	-4500
	Waverider	339	Silver	5/01	6695	-8925	4955	-17400	25775	0	0	0	0	29650	0	0
	Waverider	339	Soymeal	5/01	-5585	7775	-3185	-6785	-2190	0	0	0	0	9405	0	-1805
	Waverider	339	Cotton	5/01	13930	-1555	2785	475	-11940	0	0	0	0	13505	-1295	
	Waverider	339	Live Hogs	5/01	-5470	5830	-2358	-3350	3400	-4150	0	0	0	0	0	0
	Waverider	339	Coffee	5/01	-12450	7931	-8981	-2888	8775	-2175	0	0	0	0	15881	-2250
21	Super Turtle	561	Cotton	12/05	n/a	n/a	1645	-5775	3760	0	0	0	0	13505	0	-1930
	Super Turtle	561	Euro C	12/05	n/a	n/a	-10238	-5225	12963	0	0	0	0	8788	0	0
	Super Turtle	561	Copper	12/05	n/a	n/a	27363	-2938	-11575	0	0	0	0	0	49837	-5250
	Super Turtle	561	Jap Yen	12/05	n/a	n/a	-7625	8925	-12837	0	-6050	0	0	0	0	13175
	Super Turtle	561	Nat Gas	12/05	n/a	n/a	58855	-8100	4445	0	0	0	0	0	0	0
	Super Turtle	561	Sugar	12/05	n/a	n/a	1544	4441	-661	-1430	0	0	0	0	1754	0
	Super Turtle	561	T Note	12/05	n/a	n/a	2056	-850	604	0	0	-208	-4246	0	9021	0
22	Profit Quest	231	\$ Index	9/95	-3430	-7130	-60	-340	5430	3520	840	2040	-280	0	240	140
23	EGE 6%	470	Euro C	4/04	-20763	-15175	-10113	-188	-23225	3600	3575	-3738	-4888	11400	5188	5050
24	Universal 2.0	468	T Note	11/03	4810	-1140	-1210	-4820	-7120	-780	-3550	-1110	2110	-1280	-780	-580
	Universal 2.0	468	Euro C	11/03	-5061	-4037	-10415	-4674	14776	4200	-1213	11850	-1050	-675	2550	-2875
	Universal 2.0	468	Soybeans	11/03	4215	3500	-3200	8925	11030	6375	6990	-1320	1970	-1660	-1540	-1175
	Universal 2.0	468	Nat Gas	11/03	16440	1770	18180	17650	66620	13530	3430	12290	3360	9480	4570	-2170
	Universal 2.0	468	Crude	11/03	5390	-2530	7990	26130	97510	7660	5700	27110	4780	17870	6180	-2670
	Universal 2.0	468	Silver	11/03	4795	-2070	-2715	-10250	43355	16330	13795	13630	4905	-2670	-3540	-1885
25	Swing Index System	84	Coffee	1/87	-8405	-15174	-10388	-9848	-132	-6008	-810	4901	469	-1185	-5475	-255
	Swing Index System	84	Copper	1/87	-11063	6938	2661	50238	10948	-2163	-6988	0	37425	-788	225	-2700
	Swing Index System	84	Jap Yen	1/87	-13364	-13250	-3200	-8562	26712	-613	0	0	15113	-688	-4925	7700
	Swing Index System	84	Nat Gas	1/87	47920	51360	-10450	-18480	97820	52620	0	19850	0	15150	0	15020
	Swing Index System	84	Euro C	1/87	-7612	-4465	-7377	-5125	1249	13113	0	0	23213	-21450	4925	-6563
	Swing Index System	84	Euro \$	1/87	-7575	-8875	-4350	-8850	-5375	175	-3125	1675	275	-100	1150	-1250
	Swing Index System	84	\$ Index	1/87	-3780	-8250	-6020	-2080	4150	4310	2650	5200	1950	-2640	-1570	-20
	Swing Index System	84	Cotton	1/87	-16285	-2035	255	-550	-15265	-805	6100	-5260	965	-2905	0	-1445
	Swing Index System	84	Bonds	1/87	-13570	-5570	-4210	-5150	-250	-130	-1770	-5870	9140	6850	3860	-10790
	Swing Index System	84	Live Hogs	1/87	3100	-12132	-11348	-5880	-7192	-1240	912	-760	-100	-128	320	-2640
26	DirectTrend	400	Euro \$	9/02	-975	-800	100	-2600	1725	0	-775	-625	1575	0	0	1575
	DirectTrend	400	Coffee	9/02	-2100	15357	3224	-3244	-7368	0	0	0	7369	0	-413	0
	DirectTrend	400	T Note	9/02	-2990	-1780	290	3660	3000	1050	-340	-6420	5470	0	2000	0
	DirectTrend	400	F Note	9/02	-835	-1115	-670	480	1650	-115	95	-1550	2010	0	0	655
	DirectTrend	400	Jap Yen	9/02	-9989	4124	-863	-1701	14487	-1038	-150	0	13925	0	3338	1638
	DirectTrend	400	Euro C	9/02	12287	4925	-1063	1926	22125	5200	0	0	23238	-7938	0	0
	DirectTrend	400	S Franc	9/02	10000	-9064	-3088	-3176	11976	5725	-2925	0	7063	-5650	-10000	0
	DirectTrend	400	\$ Index	9/02	6720	-1730	-780	440	4780	3260	-1520	0	6060	-2980	0	-130
	DirectTrend	400	Nat Gas	9/02	6920	-10280	29550	-11450	69430	12590	0	19880	0	15170	0	15050
	DirectTrend	400	Crude	9/02	4630	-1220	-810	18440	97060	0	0	41650	0	25460	0	5850
27	ATS-3200	361	Bonds	1/01	7500	-456	5637	44	12769	6456	-263	2113	3850	3768	0	1506
28	The Mystery System	196	B Pound	11/93	1892	-8970	-2870	-8096	-550	9888	1300	-1300	15663	-9075	-1850	-3831
	The Mystery System	196	Euro C	12/98	8199	10624	-7663	2413	22739	12088	5163	-1388	14038	0	15125	-12563
	The Mystery System	196	Jap Yen	11/93	-16264	10750	-11178	-5951	10287	4125	-2588	0	12625	0	0	4638
	The Mystery System	196	S Franc	11/93	9251	887	538	-4715	-3837	5800	-2000	-5663	6588	-5250	-1363	-38
	The Mystery System	196	Coffee	11/93	5906	8307	-14831	-3132	17230	1875	-1388	0	10481	0	-1819	2381
29	Aberration	207	Coffee	12/93	-5719	8851	-2532	-8851	-3657	0	0	0	6300	0	-1219	0
	Aberration	207	Cotton	12/93	7105	-6290	-240	-3270	5205	0	4675	0	5370	0	-1095	0
	Aberration	207	Crude	12/93	8820	-4570	-5410	21280	87650	0	0	41610	0	25450	0	5860
	Aberration	207	S Franc	12/93	3412	-1375	-9439	-4113	3625	2425	0	0	10250	-9950	-8713	0
	Aberration	207	Euro C	12/98	5162	224	-6739	-6127	21464	4338	0	0	23238	-12400	0	0
	Aberration	207	B Pound	12/93	6418	-5201	4382	-9564	17363	3288	0	0	16438	0	0	6669
	Aberration	207	T Note	12/93	-2890	-8860	2440	1400	2470	430	0	-2140	3840	0	0	400
30	Catscan III Const.	422	\$ Index	5/03	-500	5750	-2910	2720	6590	4010	-1400	0	8490	-670	2580	-430
	Catscan III Const.	422	F Note	5/03	-410	425	-2360	1450	3535	-125	0	-255	2905	0	740	-20
	Catscan III Const.	422	Jap Yen	5/03	-3725	5451	1226	8526	15427	663	0	0	15138	0	-4263	10425
	Catscan III Const.	422	Euro \$	5/03	-275	-1775	-2925	-4125	-1900	-200	-1375	-1725	1200	-600	1550	-525
	Catscan III Const.	422	Euro C	5/03	-5076	2986	3999	11339	16651	11913	0	0	19963	-2713	6013	3863
	Catscan III Const.	422	S Franc	5/03	-4602	3624	-476	-5488	6536	8113	-1938	0	6050	-3288	600	38
	Catscan III Const.	422	T Note	5/03	7340	3790	-5810	5370	-950	90	-980	-2300	7800	0	4650	3850
31	CatsCan IV Const	564	Nat Gas	11/06	n/a	n/a	17560	-23790	64320	41490	0	19880	-20790	7390	-8240	7230
	CatsCan IV Const	564	Euro C	11/06	n/a	n/a	2513	15625	6264	13750	-5725	0	12363	0	8863	8775

Combined

Mar 2009	April 2009	May 2009	June 2009	July 2009	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req. Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req. Cap. Since Release (20)	Min. Req. Cap. Since Release (22)
0	0	0	0	-5445	8080	6305	3	33.3	14385	-3144	2	6000	134.7%	249.5%	-9280	17360	-42.2%	106.3%
0	0	-7012	0	0	1188	10912	5	40.0	10363	-6513	2	10500	11.3%	249.5%	-5313	17400	-13.8%	106.3%
0	0	0	0	1775	52738	11800	3	66.7	32269	-11845	1	13500	390.6%	249.5%	117425	27125	237.2%	106.3%
10137	0	0	0	-5350	5713	5350	3	66.7	5531	-5360	1	9000	63.5%	249.5%	3363	16125	10.2%	106.3%
0	0	0	0	65825	68630	0	2	100.0	34315	0	0	13500	508.4%	249.5%	115395	28755	233.1%	106.3%
373	0	-2852	0	1952	-319	2853	5	60.0	1374	-2221	1	5400	-5.9%	249.5%	10658	2853	53.8%	106.3%
-215	-950	0	0	4097	21909	1166	6	50.0	8055	-752	2	5400	405.7%	249.5%	14369	8097	72.6%	106.3%
-14875	28375	0	-16775	18950	203625	23000	27	66.7	15649	-8697	2	84375	241.3%	241.3%	193475	30750	144.8%	144.8%
0	0	0	6488	0	10791	6209	8	37.5	7389	-2275	3	9600	112.4%	239.6%	-334	23563	-0.4%	23.0%
81070	0	-5045	0	0	76025	7300	5	20.0	83325	-1825	4	13500	563.1%	239.6%	125520	34675	111.6%	23.0%
-2250	0	-2250	3863	0	18488	14600	8	25.0	16544	-2433	6	10500	176.1%	239.6%	-5238	53375	-6.0%	23.0%
0	4525	-2250	-2600	0	29325	7100	5	40.0	18213	-2367	3	12000	244.4%	239.6%	-6515	36500	-6.5%	23.0%
-2255	0	0	0	4260	9605	4060	5	40.0	7960	-2105	2	6000	160.1%	239.6%	-8265	23945	-16.5%	23.0%
0	-1660	0	1630	-2250	9930	3575	5	40.0	7568	-1735	2	6000	165.5%	239.6%	12180	14115	24.4%	23.0%
0	0	0	0	8090	3940	4150	4	25.0	10345	-2135	2	3150	125.1%	239.6%	8465	10387	32.2%	23.0%
0	-2250	0	-2250	-2250	4706	9000	6	16.7	15881	-2242	4	7200	65.4%	239.6%	4688	22388	7.8%	23.0%
0	-930	0	370	-1945	9070	4435	5	40.0	6938	-1602	2	6000	151.2%	239.3%	-4805	15550	-21.4%	87.0%
-5813	0	0	0	8475	11450	5813	3	66.7	8631	-5826	1	10500	109.0%	239.3%	163	15600	0.4%	87.0%
-4913	0	0	0	23188	62863	10163	5	40.0	36513	-3388	3	13500	465.6%	239.3%	75713	40263	149.6%	87.0%
0	1800	0	-6075	38	2888	6075	8	37.5	5025	-2438	2	9000	32.1%	239.3%	-2600	12838	-7.7%	87.0%
0	0	57405	0	3505	60910	0	2	100.0	30455	0	0	13500	451.2%	239.3%	116110	20600	234.6%	87.0%
-1994	-870	0	948	1504	-89	2917	10	30.0	1430	-626	5	5400	-1.7%	239.3%	6665	3140	33.7%	87.0%
-2060	-1246	0	0	3096	4358	4455	8	50.0	3184	-2095	2	5400	80.7%	239.3%	10623	8043	53.7%	87.0%
-2960	0	5050	-1500	1520	8610	3160	12	66.7	1706	-1262	2	3600	239.2%	239.2%	-3590	23360	-7.1%	-7.1%
1900	5838	-2313	-3450	2663	24825	16100	205	50.7	1526	-1324	8	10500	236.4%	236.4%	-54588	91100	-96.0%	-96.0%
-2970	-1050	2620	-50	-50	-7470	10620	39	28.2	800	-581	7	5400	-138.3%	233.5%	-12570	21250	-39.9%	72.2%
-8113	-638	-888	-1175	-2050	-75	16513	40	45.0	1956	-1604	3	10500	-0.7%	233.5%	-17663	31750	-28.8%	72.2%
-2255	2000	4510	2275	-5140	11030	9300	41	51.2	1635	-1164	4	9000	122.6%	233.5%	22535	9300	42.9%	72.2%
7470	-2450	-2010	-220	-2120	45160	7680	39	51.3	3311	-1110	5	13500	334.5%	233.5%	114680	40950	145.6%	72.2%
-3080	-2960	-1860	6130	3090	67950	13650	35	51.4	5478	-1799	4	13500	503.3%	233.5%	142760	13650	181.3%	72.2%
-3325	2325	-3490	-2245	-1245	32585	19455	38	47.4	4099	-2064	4	12000	271.5%	233.5%	19520	40145	27.9%	72.2%
-360	-851	2333	8959	3814	5531	11025	47	42.6	1673	-1037	6	7200	76.8%	232.8%	-29711	119423	-18.1%	-7.4%
-3775	5475	-4700	2925	5175	30113	12388	56	44.6	3150	-1565	6	13500	223.1%	232.8%	38713	61775	12.6%	-7.4%
5713	-5475	-1013	-5613	6688	16888	19725	71	40.8	2177	-1099	6	9000	187.6%	232.8%	24400	83538	11.9%	-7.4%
2530	-4820	-2320	11530	2160	111720	11520	46	52.2	5690	-1133	11	13500	827.6%	232.8%	287410	47720	93.2%	-7.4%
-5850	1300	10338	-11913	613	7725	30613	48	31.3	4855	-1978	10	10500	73.6%	232.8%	-42763	65800	-17.8%	-7.4%
-1500	0	600	-725	125	-2700	3650	61	26.2	427	-212	9	2250	-120.0%	232.8%	-118700	120100	-231.0%	-7.4%
-2370	-1140	6780	-5170	1280	9260	10340	56	41.1	1516	-777	8	3600	257.2%	232.8%	-67730	96580	-82.4%	-7.4%
-3240	3600	570	-395	1520	-1295	11885	42	28.6	1585	-678	11	6000	-21.6%	232.8%	-60375	85825	-44.1%	-7.4%
0	1910	-2330	-2700	4040	2210	16660	93	45.2	1383	-1097	7	9600	23.0%	232.8%	-76320	101660	-34.8%	-7.4%
-48	-80	1036	3028	2504	2804	6552	62	40.3	752	-432	7	3150	89.0%	232.8%	-86868	94556	-120.8%	-7.4%
0	0	-250	0	525	2025	1400	6	50.0	1225	-550	2	2250	90.0%	232.1%	-1725	5450	-11.0%	53.1%
-3563	0	0	-675	0	2719	4650	4	25.0	7369	-1550	3	7200	37.8%	232.1%	-2288	21994	-4.5%	53.1%
0	0	2260	0	-500	3520	6760	8	50.0	2695	-1815	3	5400	65.2%	232.1%	3300	8340	8.7%	53.1%
0	-770	-120	0	-115	90	1570	8	37.5	920	-534	3	3000	3.0%	232.1%	-2345	4780	-11.2%	53.1%
0	-1163	0	0	-4238	12313	5400	7	42.9	6300	-1653	2	9000	136.8%	232.1%	725	20875	1.2%	53.1%
0	0	4388	0	1550	26438	7938	5	80.0	8594	-7938	1	10500	251.8%	232.1%	49913	11813	67.9%	53.1%
0	0	4338	0	-2488	-3938	15650	7	42.9	5708	-5274	2	9300	-42.3%	232.1%	-6250	17238	-9.6%	53.1%
-4140	0	3090	0	1370	5010	7250	8	50.0	3445	-2193	3	3600	139.2%	232.1%	16110	7250	63.9%	53.1%
0	10290	-7850	0	-2300	62830	10150	7	71.4	14596	-5055	2	13500	465.4%	232.1%	112190	41450	118.7%	53.1%
400	0	0	2850	-7890	68320	7890	6	83.3	15242	-7844	1	13500	506.1%	232.1%	117680	19720	124.5%	53.1%
0	0	-1634	0	5691	21488	3381	11	63.6	3590	-906	3	9000	223.8%	223.8%	47188	15319	56.7%	56.7%
600	563	8438	0	-275	20119	14756	20	40.0	4936	-1614	8	6000	335.3%	223.6%	-33056	54038	-34.4%	33.1%
-1250	213	10350	-5600	3000	39175	13813	18	50.0	7199	-2846	3	10500	373.1%	223.6%	64575	26475	56.8%	33.1%
0	0	-1350	0	350	17800	2588	8	75.0	3796	-2488	1	9000	197.8%	223.6%	53400	54088	37.1%	33.1%
-2813	0	6963	0	-263	1963	10538	10	30.0	6450	-2484	4	9300	21.1%	223.6%	45750	17888	30.7%	33.1%
-2138	-2344	-1969	8719	1050	14850	6450	19	42.1	3504	-1198	4	7200	206.3%	223.6%	91463	35869	79.4%	33.1%
-3563	0	0	-3206	0	-1688	7988	4	25.0	6300	-2663	3	7200	-23.4%	223.4%	-8888	79388	-7.8%	27.0%
0	0	0	-3450	0	5500	4545	4	50.0	5023	-2273	2	6000	91.7%	223.4%	29375	18755	30.8%	27.0%
-2900	0	0	10390	-8200	72210	8200	6	66.7	20828	-5577	1	13500	534.9%	223.4%	145970	30930	67.9%	27.0%
0	0	4338	0	-263	-1913	18663	6	50.0	5671	-6309	2	9300	-20.6%	223.4%	-2500	25025	-1.7%	27.0%
0	0	4388	0	1550	21113	12400	5	80.0	8378	-12399	1	10500	201.1%	223.4%	55725	23575	49.0%	27.0%
-2675	0	6400	0	3388	33506	2838	7	71.4	7804	-2746	1	6000	558.4%	223.4%	18869	20650	19.8%	27.0%
0	0	-90	0	-1830	610	2140	6	50.0	1557	-1354	2	5400	11.3%	223.4%	9910	23680	11.5%	27.0%
-2660	-2420	6130	0	-720	12910	6670	15	53.3	2920	-1490	3	3600	358.6%	221.8%	22760	11450	99.8%	43.8%
0	0	-255	0	-600	2390	875	14	35.7	841	-201	4	3000	79.7%	221.8%	1420	7640	7.5%	43.8%
-3738	-1400	-2063	0	425	15188	10375	16	37.5	5821	-1974	5	9000	168.8%	221.8%	25713	10525	45.1%	43.8%
-475	-75	875	-775	350	-1775	3325	23	26.1	713	-356	8	2250	-78.9%	221.8%	-11000	12525	-77.2%	43.8%
-4400	-1100	10413	0	-1525	42425	7888	16	43.8	8636	-2012	3	10500	404.0%	221.8%	58650	24013	88.2%	43.8%
-1225	-2450	7375	0	-2238	11038	6325	15	40.0	3983	-1429	5	9300	118.7%	221.8%	-1050	19675	-1.8%	43.8%
-1970	520	3820	0	-2160	13320	4170	15	53.3	2780	-1271	3	5400	246.7%	221.8%	22860	11130	66.8	

#4-2009 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Commodity Day Trd. (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->											
					(6)					Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
32	CatsCan IV Const	564	Coffee	11/06	n/a	n/a	2531	-8643	188	-5831	-1575	0	10294	2081	-2344	3825
	CatsCan IV Const	564	\$ Index	11/06	n/a	n/a	2030	3590	7700	4660	-1280	0	6240	0	3170	-1230
	CatsCan IV Const	564	Euro \$	11/06	n/a	n/a	-1075	-4700	1200	-175	-825	-900	2300	-625	1475	-625
	CatsCan IV Const	564	T Note	11/06	n/a	n/a	-3000	9060	10160	2900	-880	-5480	7430	0	-2020	-5070
	Dynamic MovAvgCross	303	Bonds	8/99	7750	-4430	7420	-6650	-19880	1200	0	-3340	-8870	0	9370	6090
	Dynamic MovAvgCross	303	T Note	8/99	9090	-8400	1040	-1480	-1800	1120	0	-3660	-260	0	0	4000
	Dynamic MovAvgCross	303	Jap Yen	8/99	-16140	-225	-10713	-11351	9250	4125	-3925	0	11288	0	0	7638
	Dynamic MovAvgCross	303	S Franc	8/99	5749	-6188	1512	-4738	-10126	-1925	0	0	10250	-13663	-7325	2413
	Dynamic MovAvgCross	303	Cotton	8/99	-4590	1980	1265	-1525	11160	0	7285	0	5370	540	0	-2350
	Dynamic MovAvgCross	303	Crude	8/99	21610	830	-10040	6860	90770	-5860	0	48430	0	25450	0	5860
33	Dynamic MovAvgCross	303	Nat Gas	8/99	10830	-32540	-41760	-10560	53920	14790	0	19880	0	15170	0	15050
	Trend One	299	Coffee	4/99	6057	-7238	11005	-6431	-4969	1313	-1519	0	4013	-1406	-4500	2869
	Trend One	299	Jap Yen	4/99	362	5125	-14902	463	12074	1088	-1713	0	13500	0	0	11763
	Trend One	299	Bonds	4/99	9260	7020	-380	670	2070	2970	-1470	-740	10790	0	860	7840
	Trend One	299	Euro C	4/99	6299	5550	1763	-3650	15775	12975	0	0	20588	0	7650	7563
34	Trend One	299	S Franc	4/99	8925	-17338	1638	-9752	10949	7625	0	0	10250	-5650	338	-2088
35	AlfaMAXX	432	S&P	5/03	-14100	-12225	15400	45526	71975	9050	26100	20150	17225	1700	-375	1400
36	Early Bird III	431	Mini S&P	3/03	-575	688	625	613	23225	-363	4663	9013	538	2350	1263	-3025
	Early Bird III	431	MiniRussel	3/03	-1260	1970	90	9225	25458	-785	6903	10785	2905	5160	-40	-110
	Universal LT	199	Bonds	4/93	-15270	-5040	-10600	9760	17120	-4100	1880	240	11880	12500	160	1210
	Universal LT	199	Euro \$	4/93	-825	-2025	-1125	-2675	-3425	-825	0	-1875	-1025	-675	0	925
	Universal LT	199	B Pound	4/93	-5389	255	8508	-8207	13600	5438	450	0	19088	-5913	1000	1181
	Universal LT	199	Jap Yen	4/93	401	-2126	-3952	7563	19026	-3888	0	0	15138	0	4813	10675
	Universal LT	199	Copper	4/93	1412	3811	16175	36652	-11737	-11400	0	-17450	26638	6450	388	-5025
	Universal LT	199	Crude	4/93	12380	11220	-10500	7340	-5330	18090	-10960	37530	-12700	11800	-5480	1650
37	Fujiko.N	524	Mini S&P	12/05	n/a	-1250	-4325	675	5413	38	-763	5725	838	2113	1000	-525
38	William Tell Bonds	262	Bonds	9/97	8660	-6440	1760	-4750	9080	1180	2230	1070	1200	320	-3100	-970
39	Directional Movement	82	Coffee	1/87	-1818	-13761	2418	-9751	-4465	-5569	-2288	0	10031	-1031	-1369	-1838
	Directional Movement	82	Copper	1/87	1175	-88	-17701	34477	49338	3250	0	0	44013	0	2813	-8125
	Directional Movement	82	Jap Yen	1/87	-7638	-4162	-5414	1750	-6800	-3463	-6500	0	9538	0	-4075	6263
	Directional Movement	82	Nat Gas	1/87	-26400	-10560	-5770	-62540	70860	49450	-2400	13580	-9700	14650	-10040	13530
	Directional Movement	82	Euro C	1/87	6949	662	-3214	7937	17049	11075	0	0	18238	-4325	4563	6375
	Directional Movement	82	Euro \$	1/87	-1000	-825	-2450	-3150	4400	125	-1050	-1600	1500	0	1925	325
	Directional Movement	82	\$ Index	1/87	-1910	-4170	-2670	3820	9890	3780	-3280	0	8380	-280	1770	2850
	Directional Movement	82	Cotton	1/87	-7965	-4820	-5305	3235	3780	0	7815	0	5895	-5445	-2000	595
	Directional Movement	82	Bonds	1/87	5000	1920	-430	640	-12190	1660	-220	-12270	9280	0	-1810	-6890
	Directional Movement	82	Live Hogs	1/87	-1156	2036	448	-7368	196	-108	2208	0	3196	-1628	-476	0
40	VC Daytrader	437	S&P	8/03	-19700	-11900	525	32900	110775	9400	25425	12925	15425	9700	7075	2200
41	Scooter	105	Bonds	12/89	-4850	2940	4490	11580	7950	1210	-210	-9420	9300	11630	0	7390
	Scooter	105	Jap Yen	12/89	12313	3374	-13327	536	30139	-313	0	0	15138	6288	-2450	10300
	Scooter	105	Copper	12/89	4849	-5063	-1412	34939	30150	5863	-11263	0	32775	7313	-1325	-5725
	Scooter	105	Crude	12/89	2800	-28200	2990	14930	58780	11760	-8090	40400	0	25460	-18210	-15150
	Scooter	105	Coffee	12/89	12413	-17193	-15226	12057	2232	-4106	-1556	0	4650	-2006	-3900	-19
42	Big Dipper	273	Bonds	6/98	-670	270	980	-3950	6760	0	-40	0	10670	0	7790	0
43	STAT Const	345	Rough Rice	5/01	-226	6	-5390	-1236	2616	-2036	0	-2590	0	-394	0	5524
	STAT Const	345	Jap Yen	5/01	-4125	10613	-14501	-6639	13938	2063	-5675	0	13925	0	0	1625
	STAT Const	345	Crude	5/01	7310	-11520	90	21970	93290	-230	0	48420	0	25460	0	5850
	STAT Const	345	\$ Index	5/01	1740	-2060	-4500	-1060	3150	3250	0	0	8690	-6050	0	0
	STAT Const	345	S Franc	5/01	1301	-8113	-10539	-6613	5237	4775	0	0	10250	-16213	-5075	0
	STAT Const	345	T Note	5/01	2190	-6320	3210	2970	710	1200	0	-7260	5000	0	0	1300
44	STAT Const	345	Euro C	1/01	3948	2962	-8851	1887	11063	3000	0	0	23238	-17175	0	0
	Advent	365	T Note	1/02	5300	-15390	-6660	3010	-1750	1120	0	-7580	3830	0	0	280
	Advent	365	Jap Yen	1/02	-11901	7249	-10626	-8526	-12825	4125	-10138	-3575	-3575	0	0	3313
	Advent	365	S Franc	1/02	1173	-939	-7989	-4450	-4364	5250	0	0	10250	-22463	-3575	0
	Advent	365	Cotton	1/02	-5850	-4935	-1345	3430	12245	0	9915	0	5370	760	0	1075
	Advent	365	Nat Gas	1/02	-21910	-5640	34210	-43300	112980	41500	0	19870	0	15180	0	15040
	Advent	365	Crude	1/02	-850	-10360	-4240	30500	102010	-18760	0	48430	0	25450	0	5860
	Advent	365	Coffee	1/02	2419	13370	-13200	-11625	675	0	0	0	6975	0	-2963	-3075
	Advent	365	O. Juice	1/02	2701	-3009	6998	-3104	2483	0	0	1410	0	1665	0	-315
45	TSL-CEL_SP1	670	S&P	1/08	n/a	n/a	n/a	n/a	119700	2275	43525	-27325	10925	28675	17400	-14050
46	MESA Bonds	321	Bonds	7/00	-3778	4653	-144	-906	34400	0	15209	11056	1575	-3716	8200	-3575
47	1-2-3-4 System	198	B Pound	12/93	8600	-3468	-3926	-12021	17100	7425	0	0	16438	-5950	-13238	-13719
	1-2-3-4 System	198	Euro C	12/98	16875	5261	2461	2912	29537	10188	0	0	23238	-2988	-450	2375
	1-2-3-4 System	198	Jap Yen	12/93	-3826	-76	-9777	7764	16675	1088	-1513	0	13700	0	0	13438
	1-2-3-4 System	198	S Franc	12/93	5575	-1088	-9114	-4952	-1602	6425	-2313	-6488	6075	-4263	-513	-175
48	1-2-3-4 System	198	\$ Index	12/93	9180	1810	900	-1170	870	2250	0	0	8680	-2320	-1930	1220
	Dual Thrust	562	S&P	8/06	n/a	n/a	1450	27200	23375	1875	6025	57400	-9950	0	-29225	-15575
	Dual Thrust	562	Euro C	8/06	n/a	n/a	1837	10050	41376	12913	0	0	23238	16088	0	12825
	Dual Thrust	562	Nat Gas	8/06	n/a	n/a	24600	96310	117680	12550	920	10220	1400	10470	13140	9450
	Dual Thrust	562	Crude	8/06	n/a	n/a	-3260	21600	40340	-5690	2070	40210	-17010	-5330	1010	5740
	Dual Thrust	562	Mini Russell	8/06	n/a	n/a	-2915	-3545	-21485	4025	3640	-1395	-2965	-7660	4075	-5855
	Dual Thrust	562	Unleaded	8/06	n/a	n/a	-6967	53461	52047	-15968	-7342	30979	-11046	4339	14259	-5754
	Dual Thrust	562	SP Midcap	8/07	n/a	n/a	0	-5770	12405	2785	-3815	22365	685	6660	4055	6395

																		Combined	
Mar 2009	April 2009	May 2009	June 2009	July 2009	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req Cap. (16)	Comb- ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req Cap. Since Release (20)	%Chng Min. Req Cap. Since Release (22)	
-1613	-1031	-1181	5531	-3806	4350	7406	20	40.0	2822	-1519	4	7200	60.4%	203.1%	-6544	27694	-33.1%	86.6%	
0	0	6500	0	1370	19430	2320	10	60.0	4182	-1416	2	3600	539.7%	203.1%	23130	4170	233.6%	86.6%	
-625	50	1000	-775	250	525	1925	21	28.6	888	-321	6	2250	23.3%	203.1%	-3825	6250	-61.8%	86.6%	
0	1660	4470	0	-1480	1530	10420	16	37.5	3348	-1856	4	5400	28.3%	203.1%	13780	10420	92.8%	86.6%	
-6230	-4120	6330	0	-5110	-4680	15110	13	53.8	3699	-5087	2	9600	-48.8%	197.5%	-18940	30700	-19.4%	11.2%	
4840	-2040	2990	0	-770	6220	9390	15	46.7	2776	-1654	4	5400	115.2%	197.5%	4350	16910	7.9%	11.2%	
0	0	6375	-4163	713	22050	4163	10	70.0	4305	-2695	2	9000	245.0%	197.5%	-9725	55300	-10.6%	11.2%	
-2763	-2013	-350	0	-3338	-18713	28038	13	30.8	4950	-4283	3	9300	-201.2%	197.5%	-26725	37975	-28.3%	11.2%	
-595	120	0	-1085	-3060	6225	6970	11	36.4	3990	-1394	4	6000	103.8%	197.5%	-17665	27030	-29.0%	11.2%	
-7970	-4590	630	9480	-7940	63490	15670	14	50.0	14697	-5627	2	13500	470.3%	197.5%	99330	25740	72.4%	11.2%	
0	10290	0	-11250	-7600	56330	18850	13	38.5	15036	-2367	8	13500	417.3%	197.5%	45120	116390	32.9%	11.2%	
-525	-2044	0	10200	1838	10238	10950	21	47.6	2659	-1485	4	7200	142.2%	195.6%	-25069	48225	-33.2%	18.7%	
0	0	275	-5825	850	19938	5825	10	60.0	4842	-2279	2	9000	221.5%	195.6%	17650	25713	18.7%	18.7%	
-5360	-13080	6460	440	-1900	6810	18440	21	33.3	5006	-2013	6	9600	70.9%	195.6%	35590	18440	35.3%	18.7%	
-2338	725	10350	-7750	-2750	47013	10500	13	46.2	10586	-2369	4	10500	447.7%	195.6%	62863	25488	57.0%	18.7%	
-11025	-688	6713	0	-263	5213	19113	14	35.7	4990	-2191	7	9300	56.1%	195.6%	-1463	28888	-1.5%	18.7%	
5200	800	8725	-5950	-1925	82100	10750	130	41.5	3449	-1367	8	42188	194.6%	194.6%	106951	44400	40.0%	40.0%	
1488	-1563	525	-638	-513	13738	4238	202	55.4	396	-339	5	6750	203.5%	191.5%	21138	5200	48.2%	47.3%	
-1925	1525	1780	-3635	-1830	20733	5650	235	51.1	595	-441	11	11250	184.3%	191.5%	34193	5650	46.8%	47.3%	
-6850	-3040	2610	750	3950	21190	13830	29	51.7	3153	-1862	5	9600	220.7%	188.8%	39910	40870	25.1%	18.4%	
0	0	1525	-650	-1250	-3850	4400	9	22.2	1225	-899	5	2250	-171.1%	188.8%	-4000	11775	-10.7%	18.4%	
-4850	-5025	8600	1175	-313	20831	13606	27	59.3	2682	-2012	3	6000	347.2%	188.8%	1119	31525	1.1%	18.4%	
-5063	213	250	-700	2925	24363	7063	17	47.1	4747	-1517	3	9000	270.7%	188.8%	71225	24363	47.7%	18.4%	
0	9925	0	-12900	8725	5350	28850	12	41.7	10710	-6896	3	13500	39.6%	188.8%	46275	63775	20.7%	18.4%	
2620	-6850	0	16340	-18280	33760	18280	21	42.9	10582	-5135	2	13500	250.1%	188.8%	10170	64910	4.5%	18.4%	
4125	913	1550	-2050	-250	12713	4550	236	43.2	456	-252	10	6750	188.3%	188.3%	5275	11013	20.8%	20.8%	
8280	540	-590	4110	3500	17770	7240	36	83.3	1072	-2391	2	9600	185.1%	185.1%	32470	14170	28.0%	28.0%	
-94	-3413	-2194	8006	-2625	-2381	9938	24	33.3	2672	-1483	5	7200	-33.1%	180.4%	-32550	76913	-19.7%	7.8%	
0	5875	-638	4713	-1025	50875	8125	15	40.0	12063	-2389	3	13500	376.9%	180.4%	46600	56025	15.1%	7.8%	
-4263	-7575	4913	-2350	2925	-4588	11838	18	38.9	3877	-2886	5	9000	-51.0%	180.4%	24238	54288	11.8%	7.8%	
-5570	7100	-7040	-12120	-10720	40720	29880	23	26.1	16708	-3505	10	13500	301.6%	180.4%	34510	146350	11.2%	7.8%	
-2625	1938	7525	0	1550	44313	6863	12	58.3	8109	-2482	3	10500	422.0%	180.4%	56413	22125	23.5%	7.8%	
-250	0	1350	-300	-175	1850	2650	11	54.5	925	-738	2	2250	82.2%	180.4%	7700	9825	15.0%	7.8%	
-1620	-300	5990	0	1380	18670	3280	12	58.3	3549	-1231	2	3600	518.6%	180.4%	61050	31080	74.3%	7.8%	
0	1270	65	-1995	-700	5500	8885	18	44.4	2501	-1448	5	6000	91.7%	180.4%	3195	29120	2.3%	7.8%	
-11590	-2470	6770	290	-2860	-20110	27400	25	28.0	4051	-2693	6	9600	-209.5%	180.4%	-36890	47380	-16.8%	7.8%	
-728	-1264	3260	0	1972	6432	4096	17	52.9	1423	-795	3	3150	204.2%	180.4%	-25592	37728	-35.6%	7.8%	
675	2800	-3000	-9925	2675	75375	20625	191	55.0	2318	-1956	5	42188	178.7%	178.7%	115900	57675	45.2%	45.2%	
-4000	-580	2940	1120	60	19440	9630	20	50.0	4157	-2213	4	9600	202.5%	178.3%	61200	27420	32.0%	30.6%	
-4188	-525	-8763	450	-3925	12013	17538	19	36.8	4741	-1760	7	9000	133.5%	178.3%	80600	24013	45.0%	30.6%	
0	7925	-8338	-288	-6875	20063	24200	23	34.8	8339	-3113	4	13500	148.6%	178.3%	25963	40250	9.7%	30.6%	
-840	-12160	-2130	13890	6420	41350	48490	22	31.8	14753	-4123	8	13500	306.3%	178.3%	24930	48490	9.3%	30.6%	
-825	-19	-1669	9019	1688	1256	13200	23	39.1	2823	-1723	4	7200	17.4%	178.3%	128644	54581	89.7%	30.6%	
0	-1350	0	0	0	17070	3840	6	33.3	10475	-964	3	9600	177.8%	177.8%	13410	11960	12.3%	12.3%	
0	-1614	0	-2016	926	-2200	7450	8	37.5	3091	-2295	2	3750	-58.7%	176.4%	-4974	15410	-15.9%	26.2%	
0	0	-2538	0	-888	8513	5675	7	42.9	5979	-2362	3	9000	94.6%	176.4%	-8363	27088	-11.2%	26.2%	
-5510	-7500	0	12300	-9390	69400	13010	8	50.0	23008	-5658	2	13500	514.1%	176.4%	98110	36660	87.2%	26.2%	
-6180	0	4300	0	1380	5390	12230	6	66.7	4405	-6126	2	3600	149.7%	176.4%	14890	12490	49.6%	26.2%	
0	0	4338	0	-263	-2188	21288	6	50.0	6454	-7183	2	9300	-23.5%	176.4%	-21888	35650	-28.2%	26.2%	
0	0	720	0	-390	570	7260	7	57.1	2055	-2545	2	5400	10.6%	176.4%	6320	11210	14.0%	26.2%	
0	0	7038	0	1550	17650	17175	6	66.7	9256	-9706	1	10500	168.1%	176.4%	40825	17850	44.9%	26.2%	
-3880	0	-100	0	-390	-6720	7840	9	33.3	1833	-2035	4	5400	-124.4%	175.8%	-11240	26140	-27.1%	16.5%	
0	0	-2850	-3938	0	-16638	20763	10	30.0	3229	-3761	5	9000	-184.9%	175.8%	-55488	58013	-80.4%	16.5%	
0	-3575	5813	0	-5138	-13438	29613	9	33.3	7104	-5785	4	9300	-144.5%	175.8%	-20925	34488	-29.3%	16.5%	
0	1270	0	-385	-4400	13605	4785	11	54.5	3497	-1470	2	6000	226.8%	175.8%	-8950	23760	-19.5%	16.5%	
0	10300	-12930	0	-5080	83880	18010	8	62.5	20378	-6003	3	13500	621.3%	175.8%	100530	79120	97.1%	16.5%	
0	-3210	-7140	9260	-440	59450	22120	9	55.6	18472	-8254	2	13500	440.4%	175.8%	108000	48910	104.3%	16.5%	
0	0	0	-3075	0	-2138	9113	4	25.0	6975	-3038	3	7200	-29.7%	175.8%	-34575	34575	-62.6%	16.5%	
0	-2310	0	-1395	0	-945	4020	6	33.3	1538	-1004	4	2700	-35.0%	175.8%	6840	7643	33.0%	16.5%	
12150	42500	22900	-100	6300	145175	60875	76	68.4	5837	-6590	4	84375	172.1%	172.1%	206800	60875	154.8%	154.8%	
0	-3575	-3975	-7150	2425	16475	21850	22	54.5	4129	-3300	4	9600	171.6%	171.6%	36347	23888	40.9%	40.9%	
-1281	0	10019	0	-3363	-3669	34188	15	26.7	8967	-3600	8	6000	-61.2%	170.2%	-37600	44256	-39.4%	33.3%	
-4738	0	13275	0	1550	42450	5800	9	55.6	10323	-2304	2	10500	404.3%	170.2%	95288	14713	83.8%	33.3%	
0	-1588	-2838	0	350	22638	5375	9	66.7	4921	-2303	2	9000	251.5%	170.2%	91638	28275	64.0%	33.3%	
-6613	0	8513	0	-8513	-7863	14288	15	20.0	7004	-2406	6	9300	-84.5%	170.2%	5850	27725	4.0%	33.3%	
-3390	0	5930	0	1370	11810	6420	9	55.6	4126	-2211	2	3600	328.1%	170.2%	48450	12740	84.6%	33.3%	
6675	0	53450	-17000	23000	76675	59200	19	47.4	19289	-9710	4	84375	90.9%	168.5%	73350	59200	28.2%	286.6%	
0	0	17938	-2600	-4225	76175	6825	9	55.6	17138	-2398	2	10500	725.5%	168.5%	77200	15775	33.8%	286.6%	
8670	-5360	590	5880	490	68420	11350	151	49.0	2240	-1264	6	13500	506.8%	168.5%	271450	16030	132.2%	286.6%	
-10820	3600	-1620	-190	9															

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)					Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
						2004	2005	2006	2007	2008							
49	Dual Thrust	562		Silver	8/07	n/a	n/a	0	-5175	75855	17845	14560	-9080	9365	3555	-15995	-5840
	Dual Thrust	562		Gold	8/07	n/a	n/a	0	10590	30380	0	14830	6510	5320	-13440	7560	3710
	Auto Core Duo	603		Mini Nat Gas	8/07	n/a	n/a	n/a	-825	6145	225	313	1975	325	-150	1088	-2788
	Auto Core Duo	603		Mini Crude	8/07	n/a	n/a	n/a	2843	22663	2783	1688	4100	-2013	-3350	463	-700
	Auto Core Duo	603		Gold	8/07	n/a	n/a	n/a	-2195	22775	825	12030	1100	2835	5440	1995	1910
50	Auto Core Duo	603		Euro C	4/08	n/a	n/a	n/a	n/a	-14888	-1038	-3188	-3625	938	-1388	-788	-925
	Auto Core Duo	603		Soybeans	4/08	n/a	n/a	n/a	n/a	26913	4438	7013	10800	-1550	-838	5350	-1425
	Early Bird II	397	*	Mini S&P	8/02	-425	450	-275	3738	15488	138	4663	8725	425	638	1775	-2663
	Early Bird II	397	*	Mini Russell	8/02	-1125	-610	750	7360	23855	-440	8360	10720	2400	4440	-1505	-350
51	Samurai_7	281		S Franc	5/98	-6000	-488	-17113	6364	14775	-1663	1650	1988	2125	-2425	6300	-2988
	Samurai_7	281		Nat Gas	5/98	34910	18620	14290	30590	61640	15660	11090	3970	5020	1620	1510	-100
	Samurai_7	281		Cotton	5/98	15760	1010	-3105	-8550	8225	170	2765	5510	1655	-2075	2825	150
	Samurai_7	281		Bonds	5/98	8160	340	8830	-3690	14570	-70	1050	0	8490	5260	2890	-1300
	Samurai_7	281		Heat Oil	5/98	1827	-5267	3549	33801	69498	1193	12831	2066	3696	19975	-3045	-105
52	STC S&P DayTrade	258	*	S&P	4/97	17925	-7025	-7150	5475	66025	-8700	22700	4225	24125	10900	-950	950
53	Synergy	374		Bonds	3/02	-6787	-3556	-1068	-3600	-1988	0	238	-3950	0	0	0	0
	Synergy	374		S Franc	3/02	-5263	5762	-4350	-1675	13750	0	0	0	0	5563	-3825	0
	Synergy	374		Jap Yen	3/02	-238	-1238	2175	-1050	5513	0	-4463	0	0	0	0	0
	Synergy	374		Crude	3/02	110	-5635	-2425	11385	11895	0	-8555	0	0	0	0	0
	Synergy	374		Nat Gas	3/02	-4765	18200	-4625	-1515	13355	0	0	0	0	0	0	0
	Synergy	374		\$ Index	3/02	2230	2550	-1460	-2195	16069	0	0	0	0	10540	-1995	0
	Synergy	374		Nikkei	3/02	-6150	-2650	16020	-6040	17650	0	0	0	0	0	0	0
	Synergy	374		Euro C	3/02	-4263	-1212	-6063	338	41150	14700	0	0	26450	0	-5863	0
54	Dollar Trader for Curr.	236		Euro C	1/99	4675	-4051	-5414	14863	388	10588	-3075	0	16913	-4838	-6025	2863
	Dollar Trader for Curr.	236		Jap Yen	1/96	5401	7562	-4650	13850	21152	2763	-800	0	12838	6850	-1325	3613
55	GK Energy Trader II	487		Nat Gas	11/04	-15075	74335	-36585	-3030	60680	0	59505	-8015	165	-16415	-3115	0
	GK Energy Trader II	487		Crude	11/04	-2685	13525	10140	15335	-6940	0	0	14920	0	0	39295	-11765
	GK Energy Trader II	487		Heat Oil	11/04	719	3923	11283	10061	-32848	0	0	5684	4612	-18353	16124	0
	GK Energy Trader II	487		Unleaded	11/04	-2322	27212	-19227	42585	72808	0	0	13055	0	39632	0	0
56	Theta	309		Jap Yen	6/00	1200	11488	-7725	-2713	1863	0	0	0	0	0	0	17263
	Theta	309		Coffee	6/00	-6038	-919	-4613	-450	-1575	0	0	0	0	0	23100	-2569
	Theta	309		S Franc	6/00	3338	88	-6813	-3638	5588	0	0	0	0	7688	-8888	0
	Theta	309		Crude	6/00	9780	-15935	8350	-5740	52505	0	0	0	0	0	0	0
	Theta	309		Bonds	6/00	363	-200	-1300	-1169	-17734	-1934	-3247	0	-1634	0	11390	-2317
	Theta	309		Wheat	6/00	-7425	-9050	263	6925	-36175	-9869	-16100	0	0	0	-1600	0
57	STAT	344		Rough Rice	5/01	-3750	-1130	-5014	-1446	7380	1166	0	-2650	0	-796	0	2586
	STAT	344		Jap Yen	5/01	-6025	11951	-7889	-3838	7225	2063	-5138	0	7188	0	0	838
	STAT	344		Crude	5/01	13030	-8540	5670	21270	86540	-2930	0	48420	0	25460	0	5850
	STAT	344		\$ Index	5/01	7990	-820	-1360	-1970	130	3250	-1280	0	6050	-2970	-1690	1680
	STAT	344		S Franc	5/01	2724	-5450	-5664	-8513	2475	5725	0	0	10250	-16213	-6150	0
	STAT	344		T Note	5/01	1590	-7030	3130	1230	3670	730	0	-2710	5470	0	0	740
	STAT	344		Euro C	5/01	10587	900	-3689	-5350	5400	5200	-1850	0	14100	-2625	-3025	1588
58	ATS-6400	362		T Note	1/01	-416	-2985	6681	1219	-2321	5456	-763	-3456	-1053	0	3425	1631
59	Ready-Set-Go	340		Bonds	5/01	-1969	-5050	-1781	894	4736	0	-2169	0	0	0	0	0
	Ready-Set-Go	340		Nat Gas	5/01	-10985	28725	0	-2175	46250	-1475	51555	0	-2255	0	0	0
	Ready-Set-Go	340		Euro C	5/01	13038	12100	-5850	12113	-9050	-2175	-2463	0	12488	0	7075	-4500
	Ready-Set-Go	340		Silver	5/01	13980	-6750	28770	-6525	38110	0	0	0	28600	0	0	0
	Ready-Set-Go	340		Soymeal	5/01	2485	2925	-2400	-5710	12210	0	0	0	0	-2255	0	0
	Ready-Set-Go	340		Cotton	5/01	5580	170	1885	-1205	9155	0	0	0	15050	0	0	-865
	Ready-Set-Go	340		Live Hogs	5/01	-5925	1375	2550	-4575	-2410	-2175	0	0	1335	-2255	0	0
	Ready-Set-Go	340		Coffee	5/01	-11569	12131	-5269	-5194	14438	0	0	0	0	0	0	-2250
60	Balance Point	386	*	S&P	5/02	-525	-8025	-24425	-5300	63700	7525	35400	-8450	7525	15800	-4600	2150
61	Trend Harmony	515		Cotton	12/05	n/a	80	-1250	-10285	1550	2925	0	0	0	8225	0	-860
	Trend Harmony	515		Euro C	12/05	n/a	-3225	2125	813	11163	0	5463	0	8388	0	-3075	0
	Trend Harmony	515		Copper	12/05	n/a	0	10687	37725	9062	0	6863	0	0	0	26462	0
	Trend Harmony	515		Jap Yen	12/05	n/a	-3088	-19988	8013	8050	0	925	0	0	0	0	0
	Trend Harmony	515		Nat Gas	12/05	n/a	-9245	10415	-4185	6870	5515	385	0	-3075	0	0	0
	Trend Harmony	515		Sugar	12/05	n/a	0	5778	447	-3066	0	0	-3076	0	1963	0	0
	Trend Harmony	515		T Note	12/05	n/a	0	47	-2307	-8225	0	1690	-3075	-1325	0	11850	0
62	GK Universal Trader I	550		Jap Yen	3/06	n/a	n/a	-1025	500	2963	0	0	0	0	0	14575	-8975
	GK Universal Trader I	550		T Note	3/06	n/a	n/a	-1604	-1663	4978	0	331	0	0	0	7706	0
	GK Universal Trader I	550		Nasdaq	3/06	n/a	n/a	-4100	-3375	52450	-4950	0	0	0	64100	0	0
	GK Universal Trader I	550		Nat Gas	3/06	n/a	n/a	690	-3755	14850	0	8205	0	0	0	17465	0
	GK Universal Trader I	550		Soybeans	3/06	n/a	n/a	375	1813	14150	0	0	0	15000	-5825	0	0
	GK Universal Trader I	550		Copper	3/06	n/a	n/a	31650	-15313	-16513	0	0	0	0	0	35050	0
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	n/a	-1210	-6360	7250	0	0	0	0	9025	0	0
	GK Universal Trader I	550		Coffee	3/06	n/a	n/a	56	-3131	26738	0	0	0	0	24825	0	0
63	Support/Resistance	140	*	S&P	1/84	14375	5000	-25725	-16775	112700	17075	47775	33900	-150	-2550	5025	5575
64	DCB-Bond	306		Bonds	1/00	3020	3630	1940	3360	13990	-60	-3360	0	7070	12450	0	-1930
65	Mechwarrior	480		S&P	12/04	-2425	16225	39000	2100	132225	8175	34650	37250	15925	8200	-2200	6250
66	Early Bird	327	*	S&P	1/01	-1400	1325	-2325	12425	111800	1375	22775	40200	10275	5250	4625	-5775
67	Mechwarrior-ES	485		Mini S&P	12/04	-588	813	5138	-2713	25088	2063	4550	6638	2150	1825	988	150
68	Impetus	415	*	Mini Russell	1/03	4075	-625	3225	5635	17280	-1735	2855	8565	855	5790	-640	-1790

Mar 2009	April 2009	May 2009	June 2009	July 2009	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)	Min. Req Cap. Since Release (22)
-6650	-5170	4175	-2915	9575	13425	39190	104	47.1	2483	-1967	6	12000	111.9%	168.5%	47860	39190	199.4%	286.6%
450	-4120	3410	-10280	-2950	11000	18080	37	40.5	3820	-2101	6	9999	110.0%	168.5%	38750	18080	193.8%	286.6%
413	-3638	3150	-225	1388	2075	6725	117	40.2	534	-329	10	3750	55.3%	168.4%	4708	7088	62.8%	180.1%
2163	1200	625	-690	2900	9168	8225	154	38.3	796	-398	10	6750	135.8%	168.4%	31465	8225	233.1%	180.1%
4395	1725	-555	-2495	3470	32675	5490	83	49.4	1483	-670	7	9999	326.8%	168.4%	31025	7620	155.1%	180.1%
1463	2200	-2525	-1875	2475	-8275	14563	154	37.7	788	-563	7	3600	-229.9%	168.4%	-14863	23550	-309.6%	180.1%
2213	-825	-4500	-3988	3413	20100	14525	134	42.5	1246	-660	10	9000	223.3%	168.4%	27150	14525	226.3%	180.1%
1150	-3013	175	-563	-600	10850	6088	178	52.2	429	-341	4	6750	160.7%	166.0%	14888	6088	31.1%	34.4%
-1980	450	1630	-3150	-1545	199030	6710	216	49.5	638	-451	9	11250	169.2%	166.0%	29025	6710	36.4%	34.4%
438	-1088	0	-2463	-2713	-838	10225	36	44.4	1331	-1105	7	9300	-9.0%	164.9%	-37688	61313	-35.5%	61.6%
2790	7270	-10710	-2820	-4440	30860	18860	42	45.2	3295	-1377	8	13500	228.6%	164.9%	217940	37030	141.4%	61.6%
-2040	25	-2135	-1700	1030	6180	7285	42	38.1	1322	-576	8	6000	103.0%	164.9%	17680	19325	25.8%	61.6%
-2220	2720	60	710	2370	19960	4340	35	48.6	2102	-878	4	9600	207.9%	164.9%	48790	18750	44.5%	61.6%
-9521	-2604	3595	-1474	5300	31907	17241	30	53.3	4112	-2416	4	15000	212.7%	164.9%	128768	19908	75.2%	61.6%
16575	-8600	5075	100	2175	68575	15200	115	46.1	3265	-1686	9	42188	162.5%	162.5%	244738	43450	46.4%	46.4%
0	0	-1700	0	0	-5413	5650	3	33.3	238	-2824	2	9600	-56.4%	161.1%	-12156	21038	-16.9%	34.8%
0	-2213	0	0	0	-475	6038	3	33.3	5563	-3015	2	9300	-5.1%	161.1%	10175	10938	14.6%	34.8%
1675	0	-2388	0	-2650	-7825	7825	4	25.0	1675	-3167	2	9000	-86.9%	161.1%	-8363	13050	-12.4%	34.8%
0	0	26455	0	0	17900	8555	2	50.0	26455	-8555	1	13500	132.6%	161.1%	42440	10250	41.9%	34.8%
0	0	0	0	68205	68205	0	1	100.0	68205	0	0	13500	505.2%	161.1%	72085	23450	71.2%	34.8%
0	0	0	0	4807	13352	1995	3	66.7	7674	-2006	1	3600	370.9%	161.1%	39886	4555	147.7%	34.8%
0	23675	0	0	-1825	21850	1825	2	50.0	23675	-1825	1	15000	145.7%	161.1%	30130	19350	26.8%	34.8%
-5025	0	0	0	-2513	27750	13400	5	40.0	20575	-4467	3	10500	264.3%	161.1%	44938	16713	57.1%	34.8%
-838	2000	10750	-2975	-1788	23575	10863	16	43.8	6671	-2577	4	10500	224.5%	160.5%	66150	20650	58.6%	55.7%
-2988	-2388	-4913	-2738	-3188	7725	16563	15	40.0	5092	-2536	6	9000	85.8%	160.5%	83075	16563	67.1%	55.7%
-15390	-7745	-6075	0	-11435	-8520	68025	10	30.0	19998	-9788	3	13500	124.7%	154.1%	36565	68025	56.0%	78.7%
-4335	0	2500	0	11475	52090	28555	8	50.0	25405	-12383	2	13500	124.7%	154.1%	66545	34725	102.0%	78.7%
-11599	0	-7517	0	8703	-2346	46985	10	40.0	16344	-11287	4	15000	124.7%	154.1%	-1150	52506	-1.6%	78.7%
2132	-4477	-13439	0	9707	46609	24750	10	50.0	19237	-9915	3	15000	124.7%	154.1%	114979	39682	158.6%	78.7%
0	0	5700	-4075	0	18888	4075	3	66.7	11481	-4090	1	9000	209.9%	153.4%	28313	12950	33.7%	9.0%
-2831	-2138	-2663	0	0	12900	10200	6	16.7	23100	-2050	5	7200	179.2%	153.4%	-18600	34069	-27.7%	9.0%
-3700	-2513	0	0	0	-7413	15100	5	20.0	7688	-3775	4	9300	-79.7%	153.4%	-25638	27975	-29.5%	9.0%
98495	-7115	-2765	0	-660	87955	10540	5	40.0	51180	-4802	2	13500	651.5%	153.4%	138915	27935	111.2%	9.0%
-3221	0	0	0	5218	4254	6816	7	28.6	8304	-2475	3	9600	44.3%	153.4%	-26228	27397	-29.5%	9.0%
-400	138	0	500	0	-27331	27969	6	33.3	319	-6989	4	9600	-284.7%	153.4%	-48188	51213	-54.3%	9.0%
0	-1530	-1196	-2670	590	-4500	6590	12	33.3	1721	-1421	6	3750	-120.0%	153.2%	-5850	17216	-18.7%	29.2%
0	0	-3813	0	-888	250	5138	7	57.1	2522	-3274	2	9000	2.8%	153.2%	-5113	23338	-6.8%	29.2%
-5110	0	0	9790	-9310	72170	9310	7	57.1	22380	-5755	1	13500	534.6%	153.2%	115640	26500	102.8%	29.2%
-4140	0	4100	0	1370	6370	7120	9	55.6	3290	-2526	2	3600	176.9%	153.2%	23820	9460	79.4%	29.2%
0	0	7375	0	-263	725	22363	6	50.0	7783	-7541	2	9300	7.8%	153.2%	-14388	31525	-18.6%	29.2%
800	0	730	0	-400	5360	2710	7	71.4	1694	-1552	1	5400	99.3%	153.2%	5410	15360	12.0%	29.2%
-4738	-9288	6175	0	-1550	3988	18088	11	45.5	5463	-3896	2	10500	38.0%	153.2%	14213	21988	16.2%	29.2%
-888	0	0	0	3816	8175	7663	11	54.5	3368	-2401	3	5400	151.4%	151.4%	7409	14400	15.8%	15.8%
0	0	0	0	0	-2169	2169	1	0.0	4988	-2169	1	9600	-22.6%	149.0%	6548	13050	8.2%	35.1%
0	0	0	-2255	0	45570	4510	4	25.0	51555	-1995	2	13500	337.6%	149.0%	71215	25670	63.3%	35.1%
-2250	0	0	0	0	8175	6750	7	28.6	9781	-2282	3	10500	77.9%	149.0%	50825	21538	58.1%	35.1%
8400	0	0	-2250	0	34750	2250	3	66.7	18500	-2271	1	12000	289.6%	149.0%	75580	10875	75.6%	35.1%
0	0	0	0	6515	4260	2255	2	50.0	6515	-2255	1	6000	71.0%	149.0%	14095	8110	28.2%	35.1%
0	1345	185	0	0	15715	865	4	75.0	5527	-866	1	6000	261.9%	149.0%	12830	11115	25.7%	35.1%
0	0	0	0	0	-3095	3095	3	33.3	1335	-2213	1	3150	-98.3%	149.0%	-17818	19233	-67.9%	35.1%
0	0	0	281	0	-1969	2250	2	50.0	281	-2250	1	7200	-27.3%	149.0%	-14550	34856	-24.3%	35.1%
12325	9800	7275	-11675	-10350	62725	22725	143	55.2	2967	-2677	7	42188	148.7%	148.7%	95625	65775	30.9%	30.9%
0	-3075	0	0	-1675	5540	5610	6	33.3	5575	-1399	4	6000	92.3%	148.5%	-15515	21135	-69.0%	46.4%
-3075	0	0	0	7675	15375	9225	7	42.9	9904	-3594	3	10500	146.4%	148.5%	12400	10175	31.5%	46.4%
0	0	0	0	7888	41213	6863	7	42.9	18075	-3269	2	13500	305.3%	148.5%	91825	17375	181.4%	46.4%
3988	0	0	-3075	0	1838	9225	5	40.0	5531	-3075	3	9000	20.4%	148.5%	-6100	23075	-18.1%	46.4%
23360	0	-6150	-3075	0	16960	12300	10	30.0	13035	-3164	4	13500	125.6%	148.5%	17990	32820	35.5%	46.4%
2548	-769	0	0	4192	4855	3077	5	60.0	2900	-1922	1	5400	89.9%	148.5%	9127	6927	0.0%	46.4%
0	0	-3466	0	2534	8209	4400	7	57.1	4019	-2616	2	5400	152.0%	148.5%	433	11042	2.1%	-37.4%
0	0	0	0	0	5600	8975	2	50.0	14575	-8975	1	9000	62.2%	146.7%	8038	8975	25.5%	40.3%
0	-716	0	-3169	0	4152	3885	4	50.0	4019	-1943	2	5400	76.9%	146.7%	5532	3885	29.3%	40.3%
-16725	0	0	0	0	42425	16725	3	33.3	64100	-10800	1	52500	80.8%	146.7%	28250	20025	15.7%	40.3%
0	0	10985	0	0	36655	0	3	100.0	12218	0	0	13500	271.5%	146.7%	40235	17715	87.2%	40.3%
0	0	0	0	0	9175	5825	2	50.0	15000	-5825	1	9000	101.9%	146.7%	16338	7225	53.1%	40.3%
0	0	0	0	0	35050	0	1	100.0	35050	0	0	13500	259.6%	146.7%	34875	38300	75.6%	40.3%
0	0	0	0	0	9025	0	1	100.0	9025	0	0	2400	376.0%	146.7%	-320	11795	-3.9%	40.3%
0	-1838	0	0	0	22988	1838	2	50.0	24825	-1838	1	7200	319.3%	146.7%	21825	7106	88.7%	40.3%
-9900	-950	-12800	-7775	-13375	61850	55175	247	38.1	3813	-1942	9	42188	146.6%	146.6%	57750	106975	6.0%	6.0%
-5430	0	4070	0	1240	14050	8230	18	38.9	3736	-1101	6	9600	146.4%	146.4%	23230	9870	24.8%	24.8%
-7450	6475	9300	10350	-5575	121350	21700	119	58.8	4232	-3565	4	84375	143.8%	143.8%	204275	35175	51.0%	51.0%
-3600	-4300	3875	-5450	-8925	60325	27575	148	43.9	2837	-1493	6	42188	143.0%	143.0%	153850	27575	42.1%	42.1%

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->					Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
		#	Day Trd.			(6)											
		(3)	(4)			2004	2005	2006	2007	2008							
69	Tuition-LT	387		Bonds	5/02	3310	-2600	6030	-2310	-3300	480	0	-3330	2900	0	0	-2320
	Tuition-LT	387		T Note	5/02	1430	-5080	2630	140	-1110	90	0	-3390	2450	0	0	730
	Tuition-LT	387		Jap Yen	5/02	-2424	10426	-8375	-3151	8149	2600	-3963	0	5325	0	0	450
	Tuition-LT	387		S Franc	5/02	-3513	-2912	-8251	-7501	9824	2800	0	0	10250	-10038	-9775	0
	Tuition-LT	387		Euro \$	5/02	-1050	200	275	-2100	2225	25	-1025	0	1125	0	0	1525
	Tuition-LT	387		Lumber	5/02	4268	3575	2893	-275	15015	-1177	0	5566	0	3146	0	4411
	Tuition-LT	387		Corn	5/02	6451	-2539	-1964	-4837	19688	813	0	0	11625	0	0	738
	Tuition-LT	387		Crude	5/02	12480	-11600	-600	22890	89040	-22310	0	48430	0	25450	0	5860
70	T-Bonds Day_Trade	139	*	Bonds	1/84	-3410	-960	-2230	-3360	4330	300	-720	830	-470	1770	3360	-110
71	25X25	275		Bonds	6/98	4610	-1840	-3440	5690	14740	0	-1170	-1920	10790	12390	-4640	0
72	Parabolic Stop	65		Coffee	1/87	5286	4463	-3600	-8681	22858	1069	-3506	7294	-2456	638	-5269	-919
	Parabolic Stop	65		Copper	1/87	-8099	-19289	8313	3999	10474	-7238	-9125	26975	-4688	-700	-6850	-6288
	Parabolic Stop	65		Jap Yen	1/87	1464	-875	-11214	-4940	18714	-2950	-2950	7250	-1188	7388	700	10175
	Parabolic Stop	65		Nat Gas	1/87	13370	41220	-14050	-28360	24040	31040	-20310	7910	-2860	1210	10070	-6470
	Parabolic Stop	65		Euro C	1/87	11800	-13376	-12189	10388	28789	7863	5088	17363	-8288	14475	6138	1575
	Parabolic Stop	65		Euro \$	1/87	-1050	-1825	-1975	-2325	2550	600	-350	225	1325	0	2325	300
	Parabolic Stop	65		\$ Index	1/87	6050	-6820	-3550	-1330	4890	2620	1350	6910	-3610	4980	3250	40
	Parabolic Stop	65		Cotton	1/87	880	635	-4515	8120	7070	-140	4010	-6020	4875	-5550	-2660	1430
	Parabolic Stop	65		Bonds	1/87	-4670	5670	-12510	7390	-3280	2800	-1100	-9050	6670	4220	-4170	3310
	Parabolic Stop	65		Live Hogs	1/87	-6352	-64	-1056	-5868	8888	740	3232	-44	1152	-1308	-604	-800
73	Ultimate Trading Dev. II	324		Bonds	8/00	2250	-5750	-1130	2830	6500	0	0	0	8720	0	0	-2730
	Ultimate Trading Dev. II	324		B Pound	8/00	6493	-2469	3207	-4719	12675	-575	0	0	16438	0	0	6669
	Ultimate Trading Dev. II	324		Euro C	8/00	6787	-8676	6263	14750	25501	8163	0	0	23238	-14875	0	-14788
	Ultimate Trading Dev. II	324		Euro \$	8/00	100	-1250	50	-1575	-6750	0	-1200	-1725	0	0	0	-525
	Ultimate Trading Dev. II	324		Jap Yen	8/00	-9913	10488	-14227	-276	9076	888	-5675	0	9538	0	0	2913
	Ultimate Trading Dev. II	324		S Franc	8/00	7138	-2376	-1212	-988	5837	2800	0	0	10250	-9950	0	-7550
74	Amos' Root	307		Jap Yen	5/00	-11288	2463	6088	-2263	1988	0	-1775	0	0	0	0	-3625
	Amos' Root	307		Euro C	5/00	2113	8400	-6738	11388	21550	0	0	0	0	28900	0	0
75	Volatility	85		Coffee	1/87	1688	-31856	-15077	-13295	-7424	-4313	0	-7425	4444	0	0	2175
	Volatility	85		Copper	1/87	-11015	11150	-4126	30064	23762	700	-2925	29550	-11688	-4738	200	-3825
	Volatility	85		Jap Yen	1/87	-1564	-8389	-7689	11263	3824	600	0	0	4288	-2938	-8788	-1563
	Volatility	85		Nat Gas	1/87	-15500	32630	28740	-21990	82210	47090	0	19880	0	15170	0	15050
	Volatility	85		Euro C	1/87	-31001	-5275	-3551	8401	6712	11375	-713	0	17875	-7500	0	-7413
	Volatility	85		Euro \$	1/87	475	-2275	-2275	-1725	650	500	75	-450	75	0	0	1525
	Volatility	85		\$ Index	1/87	-8500	-6560	-3460	-310	-80	3920	-1280	0	7280	-2740	-2360	1180
	Volatility	85		Cotton	1/87	470	-9400	-180	4035	-1445	0	7055	0	5295	-7240	0	130
	Volatility	85		Bonds	1/87	-11240	-14100	5080	-5900	-20260	-4660	-6450	0	1130	0	7830	10840
	Volatility	85		Live Hogs	1/87	2920	6324	-2988	3712	-6016	-1612	696	0	2388	-3304	-2264	0
76	Arcs Plus	302	*	S&P	8/99	-31875	-2200	-19500	8200	68425	825	16050	21950	14475	9725	-10200	-2750
77	Aberration Plus	300		Jap Yen	3/99	-4288	4311	-7163	-13226	12713	1150	-1563	0	10788	0	3338	0
	Aberration Plus	300		S Franc	3/99	5187	-1187	-9952	-3976	3625	2425	0	0	10250	-9950	-8713	0
	Aberration Plus	300		Coffee	3/99	-5400	11194	-2720	-7069	-3863	0	0	0	6300	0	-638	0
	Aberration Plus	300		Bonds	3/99	-1630	-5050	3100	-2420	-1820	50	0	-1100	5170	0	3930	0
	Aberration Plus	300		T Note	3/99	-2890	-8670	880	2350	2640	420	0	-2130	3830	0	0	1460
	Aberration Plus	300		Euro C	3/99	5162	2762	-6026	-5113	25339	4338	0	0	23238	-6188	0	0
	Aberration Plus	300		B Pound	3/99	6468	-4164	3907	-8126	17001	3288	0	0	15613	463	0	0
78	Grand Cayman System	177		Sugar	8/92	-223	1625	4323	-1870	-3875	0	-3584	0	0	0	773	437
	Grand Cayman System	177		Cotton	8/92	11010	-3480	2840	-1510	11000	0	9915	0	5370	0	0	2815
	Grand Cayman System	177		Live Cattle	8/92	-7580	1888	-3752	-4328	8416	0	1812	0	5128	0	2184	0
	Grand Cayman System	177		Bonds	8/92	3050	-2960	4720	-4770	-9310	1180	0	-1330	-7420	0	0	-2360
	Grand Cayman System	177		Euro \$	8/92	-850	-725	-575	-1775	-2300	0	-1650	-1875	1375	0	0	1525
	Grand Cayman System	177		B Pound	8/92	-1795	-7144	-1469	-3119	11638	963	0	0	16438	0	0	6669
	Grand Cayman System	177		Jap Yen	8/92	-14025	-4863	-2576	-1201	1687	2600	-3125	0	5325	0	0	-1438
79	Trend Weaver	604		T Note	8/07	n/a	n/a	n/a	3022	2247	0	1425	0	0	0	10685	0
	Trend Weaver	604		Crude	8/07	n/a	n/a	n/a	15995	-4880	0	-17025	0	0	0	48535	3295
	Trend Weaver	604		\$ Index	8/07	n/a	n/a	n/a	5410	3625	0	-195	0	5455	0	0	-760
	Trend Weaver	604		Gold	8/07	n/a	n/a	n/a	10445	20990	0	5565	0	9135	0	-3015	0
	Trend Weaver	604		Jap Yen	8/07	n/a	n/a	n/a	-1725	6100	-1275	0	0	-2013	4275	0	-3113
	Trend Weaver	604		Palladium	8/07	n/a	n/a	n/a	840	19940	0	17240	0	0	-770	0	-2080
80	Spectrum	438	*	S&P	8/03	2475	-1175	5500	8125	69975	0	5025	22075	33275	1900	-3125	-12900
80	Spectrum	438	*	Russell 2K	8/03	650	-3475	-750	-10850	5950	0	-170	2870	3835	-110	-1255	-470
80	Spectrum	438	*	SP Midcap	8/03	3000	-6625	2500	-23375	25375	0	-6650	39550	25300	-14100	-5500	-12850
	Spectrum	438	*	Nasdaq	8/03	3550	-4550	400	-1300	20175	0	-3725	13375	15125	-875	-5150	-7400
81	Jen Jamer	656	*	Mini Midcap	1/09	n/a	n/a	n/a	n/a	11770	n/a	n/a	5355	2280	4135	215	235
82	Zeepport	367	*	S&P	12/01	-9525	-17375	15600	27175	67700	10275	19150	28400	9175	3950	-4450	-2150
	Zeepport	367	*	Nasdaq	12/01	-32250	-25880	-17225	275	-13850	-5950	6350	10625	11975	725	-2525	200
83	LPR Quantitative S2	637	*	Mini S&P	3/08	n/a	n/a	n/a	n/a	8650	990	625	3880	-800	1410	-1160	1445
84	Hong Kong imoney	649	*	Mini S&P	10/08	n/a	n/a	n/a	n/a	5500	n/a	n/a	1125	2225	2150	1088	675
85	24.Fujiko	548	*	Mini S&P	3/06	n/a	n/a	-1138	-50	1213	-338	-875	3438	750	1688	513	-938
86	USOne	308		Bonds	5/00	-2788	-3525	-550	-1806	6819	0	2956	0	0	0	11659	0
	USOne	308		T Note	3/02	2225	-4506	-1003	-744	4475	0	0	-1294	0	0	6175	0
87	Athena	271		Bonds	7/96	-14860	3820	1360	-3040	-1700	-6020	-1840	0	9570	0	0	-2700
	Athena	271		Jap Yen	7/96	-3038</											

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																	Combined	
Mar 2009	April 2009	May 2009	June 2009	July 2009	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req. Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req. Cap. Since Release (20)	Min. Req. Cap. Since Release (22)
0	0	5650	0	-1410	1970	3330	6	50.0	3010	-2353	1	9600	20.5%	137.4%	4650	13450	6.6%	30.0%
810	0	-1100	0	-390	-800	3390	7	57.1	1020	-1624	2	5400	-14.8%	137.4%	2570	14480	19.5%	30.0%
0	0	-3038	0	-3850	-2475	6888	6	50.0	2792	-3617	2	9000	-27.5%	137.4%	-5150	17525	-7.8%	30.0%
0	0	5375	0	-263	-1650	19813	6	50.0	6142	-6692	2	9300	-17.7%	137.4%	-20575	38800	-30.2%	30.0%
0	0	1525	0	523	3700	1025	6	83.3	945	-1021	1	2250	164.4%	137.4%	5500	2925	33.3%	30.0%
0	-3036	0	-2222	-1804	4884	7062	7	42.9	4374	-2064	3	3300	148.0%	137.4%	14157	15961	58.5%	30.0%
-2050	0	0	-1363	838	10600	3413	6	66.7	3503	-1711	2	3600	294.4%	137.4%	8738	9338	33.1%	30.0%
-5850	0	0	9490	-450	60620	22310	8	50.0	22308	-7153	2	13500	449.0%	137.4%	113030	34830	114.2%	30.0%
2760	-1470	2450	-1170	-1040	6490	2820	46	50.0	800	-518	5	4800	135.2%	135.2%	-27080	40840	-24.6%	-24.6%
0	-2570	0	0	0	12880	7210	6	33.3	11590	-2568	2	9600	134.2%	134.2%	13390	15120	12.3%	12.3%
1388	656	0	14925	4163	17981	9844	25	52.0	3078	-1836	2	7200	249.7%	132.8%	188794	48900	114.4%	21.9%
5400	-1025	-11975	-1400	3500	-13413	30175	28	25.0	6764	-2893	7	13500	-99.4%	132.8%	-10688	51988	-3.5%	21.9%
-9700	750	-4925	975	1975	7500	13875	25	48.0	2763	-1974	4	9000	83.3%	132.8%	75025	34513	36.4%	21.9%
-5140	5810	4730	-14070	-40	11880	35150	35	28.6	9228	-3221	6	13500	88.0%	132.8%	127130	53160	41.1%	21.9%
7888	513	10538	-750	-10725	51675	11475	23	43.5	7860	-2075	6	10500	492.1%	132.8%	62900	42200	26.1%	21.9%
-425	0	1225	-825	525	4925	1225	17	41.2	1179	-333	4	2250	218.9%	132.8%	-15725	22500	-30.5%	21.9%
2290	-720	3010	-1870	-220	18030	3610	24	45.8	2677	-876	3	3600	500.8%	132.8%	7750	22660	9.4%	21.9%
-1380	1290	1945	-210	875	-1535	10655	29	48.3	1568	-1567	5	6000	-25.6%	132.8%	1280	38305	0.9%	21.9%
-7970	0	-1460	3200	8560	5010	14240	27	51.9	2925	-2770	5	9600	52.2%	132.8%	-29510	52490	-13.4%	21.9%
-8	-2308	480	604	784	1920	5516	27	51.9	999	-930	3	3150	61.0%	132.8%	-14072	26292	-19.5%	21.9%
0	0	1500	0	-1420	6070	2730	4	50.0	5110	-2075	1	9600	63.2%	130.5%	3500	17260	4.0%	28.2%
0	-4194	2975	0	3388	24700	5450	7	71.4	6869	-4811	1	6000	411.7%	130.5%	36938	16344	67.8%	28.2%
0	0	17938	0	1550	21225	29663	6	66.7	12722	-14859	2	10500	202.1%	130.5%	59538	29663	62.4%	28.2%
0	0	1525	0	525	-1400	3450	5	40.0	1025	-1150	3	2250	-62.2%	130.5%	1525	11225	7.5%	28.2%
0	0	-2375	0	0	5288	5675	6	66.7	3335	-4033	1	9000	58.8%	130.5%	11100	21263	13.6%	28.2%
0	0	9700	0	-263	4988	17500	6	50.0	7583	-5920	2	9300	53.6%	130.5%	6788	17500	8.0%	28.2%
0	0	6225	0	-4988	-4163	5400	4	25.0	6225	-3463	2	9000	-46.3%	126.9%	563	17088	0.7%	32.3%
0	0	0	0	0	28900	0	1	100.0	28900	0	0	10500	275.2%	126.9%	58775	8013	59.4%	32.3%
-1669	-2850	-3600	6450	-3263	-10050	13238	11	36.4	3267	-3306	4	7200	-139.6%	125.0%	-57300	173738	-34.9%	9.3%
-3875	2000	-3500	-4575	2700	25	33050	17	29.4	8935	-3719	5	13500	0.2%	125.0%	26813	56538	8.7%	9.3%
-4513	0	-1088	-8538	488	-22050	32888	14	28.6	4172	-3877	5	9000	-245.0%	125.0%	-8288	51488	-4.0%	9.3%
610	-950	-7920	-10710	-1330	76890	21710	13	53.8	14709	-4326	5	13500	569.6%	125.0%	198780	43460	64.3%	9.3%
0	0	17938	0	1550	33113	14913	8	62.5	10213	-5984	2	10500	315.4%	125.0%	-375	59750	-0.2%	9.3%
-1550	0	1225	-625	-1050	-275	2050	13	46.2	788	-716	2	2250	-12.2%	125.0%	10950	8475	21.2%	9.3%
-3830	0	5470	0	1380	9020	7750	10	60.0	3217	-2571	2	3600	250.6%	125.0%	-25180	56240	-30.5%	9.3%
0	350	905	1870	-2505	5860	9455	14	42.9	3258	-1715	4	6000	97.7%	125.0%	26525	29150	19.3%	9.3%
0	0	4210	0	-1420	11480	16520	9	44.4	7355	-3579	4	9600	119.6%	125.0%	10990	83870	5.0%	9.3%
1088	0	-756	-1244	-1128	-6136	8748	15	46.7	1015	-1657	4	3150	-194.8%	125.0%	-15968	21480	-22.1%	9.3%
6325	-5100	2300	3200	-4875	51925	23875	290	35.5	2675	-1195	8	42188	123.1%	123.1%	77075	137800	18.0%	18.0%
0	0	-5000	0	-2838	5875	7838	6	50.0	5092	-3134	2	9000	65.3%	121.8%	538	24825	0.6%	1.3%
0	0	4338	0	-263	-1913	18663	6	50.0	5671	-6309	2	9300	-20.6%	121.8%	-7050	23438	-7.2%	1.3%
-3563	0	0	-2213	0	-113	6413	4	25.0	6300	-2138	3	7200	-1.6%	121.8%	-45094	45094	-59.2%	1.3%
0	0	1560	0	-2750	6860	2750	6	66.7	2678	-1931	1	9600	71.5%	121.8%	-12420	24080	-12.2%	1.3%
0	0	-100	0	-1250	2230	2130	6	50.0	1903	-1160	2	5400	41.3%	121.8%	-4750	22680	-8.3%	1.3%
0	0	4388	0	1550	27325	6188	5	80.0	8378	-6187	1	10500	260.2%	121.8%	51463	16738	46.3%	1.3%
0	0	6400	0	3388	29150	4375	7	71.4	7273	-3597	1	6000	485.8%	121.8%	24900	16819	39.2%	1.3%
0	-1456	0	2554	818	-459	3954	8	62.5	941	-1721	2	5400	-8.5%	120.9%	2106	8120	2.3%	20.2%
0	-1420	0	-1910	-1375	13395	4705	7	57.1	4959	-2140	2	6000	223.3%	120.9%	41265	19935	39.9%	20.2%
448	0	76	-1612	216	8252	1612	7	85.7	1644	-1609	1	3000	275.1%	120.9%	-3008	22104	-5.8%	20.2%
0	0	4530	0	-1420	-6820	11110	7	42.9	2640	-3690	2	9600	-71.0%	120.9%	48470	22530	29.3%	20.2%
0	0	1525	0	525	1425	3525	6	66.7	1238	-1767	2	2250	63.3%	120.9%	5300	8775	13.7%	20.2%
0	-3588	7713	0	3388	31581	4038	7	71.4	7841	-3800	1	6000	526.4%	120.9%	-24069	75338	-23.3%	20.2%
0	-1500	-75	0	713	2500	3125	8	50.0	2447	-1822	2	9000	27.8%	120.9%	73763	42400	47.5%	20.2%
-1635	45	0	0	-44	10476	1635	5	60.0	4052	-840	1	5400	194.0%	120.1%	14320	1635	132.6%	124.4%
0	0	-2035	0	-275	32495	17025	5	40.0	25915	-6445	2	13500	240.7%	120.1%	60635	26000	224.6%	124.4%
-825	-1115	0	-2015	255	800	5260	8	37.5	2085	-1091	4	3600	22.2%	120.1%	4575	5260	63.5%	124.4%
-5985	0	0	3225	-2025	6900	9000	6	50.0	5975	-3675	2	9999	69.0%	120.1%	23635	9000	118.2%	124.4%
0	0	-3813	0	425	-5513	6925	7	28.6	2350	-2044	0	9000	-61.3%	120.1%	-2125	7963	-11.8%	124.4%
0	0	-3295	-700	585	10980	6845	7	28.6	8913	-1373	5	5250	209.1%	120.1%	15290	6845	145.6%	124.4%
10675	-450	7775	600	1225	66075	16500	54	64.8	3318	-2632	5	42188	156.6%	119.0%	90125	18400	35.1%	15.4%
1825	2110	-80	380	1435	10370	3885	54	64.8	694	-732	3	22500	46.1%	119.0%	3945	29675	2.9%	15.4%
18500	350	5350	-1075	-1050	47825	33200	54	53.7	4136	-2884	5	24000	199.3%	119.0%	8000	63550	5.5%	15.4%
0	-750	400	1250	300	12550	17550	55	45.5	2000	-1251	6	26250	47.8%	119.0%	5575	17550	3.5%	15.4%
1470	50	955	-895	-450	13350	1945	52	69.2	519	-333	5	11250	118.7%	118.7%	13350	1945	118.7%	118.7%
5625	-2150	6675	-1250	2750	76000	12675	152	34.9	3209	-952	9	42188	180.1%	118.6%	124175	48900	38.0%	1.8%
-250	-1850	-575	-6075	-7475	5175	21725	133	42.9	1860	-1329	6	26250	19.7%	118.6%	-114430	152805	-56.2%	1.8%
1520	445	410	-430	-475	7860	2515	162	64.2	252	-316	3	6750	116.4%	116.4%	10405	2515	108.8%	108.8%
3275	-1288	738	-1350	-838	7800	3263	105	59.0	360	-337	9	6750	115.6%	115.6%	7800	3263	115.6%	115.6%
2513	475	1475	-1675	675	7700	4900	273	41.8	454	-278	8	6750	114.1%	114.1%	3063	10750	13.0%	13.0%
0	0	0	0	0	14616	0	2	100.0	7308	0	0	9600	152.2%	113.5%	16228	15081	18.0%	21.1%
0	0	0	0	-2466	2416	2466	3	33.3	6175	-1876	1	5400	44.7%	113.5%	7500	10397	18.5%	21.1%
0																		

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Commodity Day Trd. (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year						Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
					(6)												
	Athena	271	S Franc	7/96	11413	-1062	-14613	-6226	2687	-5275	0	0	10250	-10713	0	0	
	Athena	271	Coffee	7/96	-6976	5250	-7069	-7988	8625	0	0	0	6056	0	-1106	0	
	Athena	271	Nat Gas	7/96	-19600	15940	13150	2670	60740	12740	0	19870	0	15180	0	15040	
	Athena	271	Cotton	7/96	6680	-2490	-990	-4930	4420	0	5550	0	5370	0	-480	0	
	Athena	271	Soybeans	7/96	7730	680	-265	9960	5050	-12975	0	14615	0	-1150	0	0	
88	Anomaly 1	380	Bonds	3/02	850	-2363	63	-313	-5719	0	0	-2387	0	0	0	-4728	
	Anomaly 1	380	Nat Gas	3/02	-5020	5260	8250	-10300	14805	0	0	0	18970	0	0	0	
	Anomaly 1	380	Euro C	3/02	2975	9563	-12050	-2688	41813	0	-2250	0	0	16613	0	-4500	
	Anomaly 1	380	Silver	3/02	760	-960	3240	-5180	30645	0	0	0	24400	-5650	0	0	
	Anomaly 1	380	Soymeal	3/02	2830	-975	-2450	-4700	-2260	-2175	0	0	0	0	2745	-2585	
	Anomaly 1	380	Cotton	3/02	7685	-9480	-2175	975	385	0	0	0	0	0	13155	0	
	Anomaly 1	380	Live Hogs	3/02	-677	1250	-6900	-2175	6050	-1975	0	0	0	0	0	0	
	Anomaly 1	380	Coffee	3/02	-10069	6375	-8044	-7069	10808	0	3450	0	0	0	-2250	0	
89	Market Direction	384	Euro C	3/02	1338	7400	-8163	6150	21750	0	14600	12625	0	0	-938	-2650	
	Market Direction	384	Coffee	3/02	-3713	3563	-3375	1594	12863	-1331	0	0	6563	0	1219	0	
	Market Direction	384	T Note	3/02	-6219	-2306	2325	1438	4247	0	-728	0	0	0	8988	0	
	Market Direction	384	Jap Yen	3/02	-5413	4575	700	213	3350	0	-5825	5988	0	1525	-1325	-2638	
	Market Direction	384	S Franc	3/02	-825	-650	1488	-2900	1425	0	0	-4138	0	1688	0	0	
	Market Direction	384	Gold	3/02	-5645	-3655	4845	-4950	14615	9425	-950	7465	0	0	0	5155	
	Market Direction	384	Corn	3/02	1725	3113	-2313	-3600	21638	3675	-2988	0	0	6850	-1325	0	
	Market Direction	384	Crude	3/02	14250	-11505	11580	19780	41630	0	0	3665	4810	5330	-1325	-980	
90	CTS Crash Control	511	Nasdaq	10/05	n/a	4000	-7755	-6925	14560	-1900	32075	31525	0	-5225	-5825	0	
	CTS Crash Control	511	Russell 2K	10/05	n/a	8200	43425	-49975	53180	2700	52375	10565	9840	0	-1435	0	
	CTS Crash Control	511	SP Midcap	10/05	n/a	19875	24500	-38375	51950	0	-23000	76450	10075	0	-9350	0	
	CTS Crash Control	511	S&P	10/05	n/a	-25975	21725	-4300	55225	-14825	0	90725	-14625	-9650	-13875	0	
91	EuroDynamics LT	445	Euro C	9/03	6338	988	2263	9250	17588	0	7100	8950	0	0	0	0	
92	Impetus SP	589	S&P	12/06	n/a	n/a	-2650	35825	76025	750	7025	22175	3450	17050	8750	-7900	
93	Catscan II	226	Jap Yen	8/95	-10739	5588	2950	1126	6800	663	-5463	0	11600	1375	-7950	-175	
	Catscan II	226	Coffee	8/95	7725	6300	-1930	-1407	-10050	-1856	0	-450	-1369	394	0	-2981	
	Catscan II	226	Euro C	12/98	8387	2199	1349	-14015	20388	5888	0	0	23238	-563	-3200	-2250	
	Catscan II	226	Crude	8/95	370	4930	-1870	-14240	111510	12260	0	48430	0	25450	3410	-8930	
	Catscan II	226	S Franc	8/95	10838	-8702	9613	-4801	1050	6025	-4750	0	6650	-4138	-5238	850	
	Catscan II	226	T Note	8/95	8700	-2230	-11460	9950	280	-540	-980	-2300	2500	0	1230	1680	
	Catscan II	226	Bonds	8/95	5760	-20630	8380	-1670	-27600	-1960	0	-5630	-6360	0	4030	-2630	
94	Basis	269	B Pound	1/98	9499	-281	-1776	-5619	19025	8713	0	0	16438	2925	0	0	
	Basis	269	S Franc	1/98	4288	8013	-1525	-6013	888	7638	-5513	-2825	0	0	-3275	0	
	Basis	269	\$ Index	1/98	6170	-30	-930	-520	-10	1110	-2680	0	4380	0	0	-2050	
	Basis	269	Bonds	1/98	7350	-9440	8640	-6530	530	3670	1210	-2810	0	0	0	0	
	Basis	269	T Note	1/98	6620	-950	-1100	2260	-1070	2470	410	-1980	-1560	0	0	0	
	Basis	269	Heat Oil	1/98	8785	0	0	-2285	54003	0	-3066	0	0	0	0	0	
	Basis	269	Cotton	1/98	1890	-3700	-1255	-2515	-8080	-105	2640	0	4570	0	0	-290	
95	%C DayBreaker	405	S&P	10/02	11550	-10675	21375	-8600	37350	-2225	1950	10000	9600	3175	2250	-1250	
96	I-Master	366	S&P	11/01	-32525	-67625	-8000	62750	162000	20725	17600	29325	38075	-2825	13375	15000	
	I-Master	366	Nasdaq	11/01	-19400	-52550	-9125	-22850	36325	3350	-15950	8675	12350	7950	11350	-1551	
	I-Master	366	Mini Russell	11/01	81625	5750	-52650	69625	215610	20875	3650	21805	8015	3140	1995	2785	
97	STO-X	347	B Pound	1/01	4162	-10832	-4696	-7914	8143	1350	0	0	16438	0	0	2869	
	STO-X	347	Coffee	1/01	-3131	2213	-5513	-6133	6824	-525	0	0	11794	0	-413	-1781	
	STO-X	347	Cotton	1/01	5030	-3435	-90	-1320	7690	0	6580	0	5370	0	-2965	-1995	
	STO-X	347	Euro C	1/01	3225	-2102	-9189	-6764	14700	10938	0	0	23238	-17175	-5513	5300	
	STO-X	347	Jap Yen	1/01	-8813	14275	-9553	-5274	20963	4125	-800	0	10713	0	0	4650	
	STO-X	347	S Franc	1/01	-3476	-6888	-6975	-2827	4262	6288	0	0	10250	-9950	-7238	1338	
	STO-X	347	Bonds	1/01	3300	-3870	5380	-3010	-860	2620	130	-3620	7270	0	0	230	
98	Golden SX Const.	254	Jap Yen	7/96	-525	3151	-3602	-1464	2549	188	-3625	0	11675	0	0	3038	
	Golden SX Const.	254	Coffee	7/96	-1633	6245	-637	767	-2739	-2138	-2663	0	5625	0	-450	0	
	Golden SX Const.	254	Cotton	7/96	430	-11135	-2920	-5390	2765	0	5980	0	5370	-75	0	0	
	Golden SX Const.	254	Crude	7/96	10840	710	2290	20580	26880	-2520	-3150	2310	0	25450	0	5860	
	Golden SX Const.	254	T Note	7/96	2700	-1810	-1020	-830	6250	440	-1390	0	3070	0	2180	-1570	
	Golden SX Const.	254	Live Cattle	7/96	-5872	756	3852	-4996	10664	0	2888	0	5124	0	-412	0	
99	GK Grain Trader I	489	Corn	11/04	0	613	-2725	1463	15525	0	0	0	0	7063	0	0	
	GK Grain Trader I	489	Rough Rice	11/04	-1335	-250	-4675	-3045	15625	-3585	0	0	0	4425	0	0	
	GK Grain Trader I	489	Wheat	11/04	0	1088	-4713	8725	4350	0	0	0	0	0	9624	0	
100	The Big Blue	242	S&P	8/96	300	-10125	-3075	14625	21450	675	19950	-6425	-2400	11925	-2525	175	
101	Qtech S&P	568	Mini S&P	9/06	n/a	n/a	625	-6750	-13388	-3188	0	0	-1200	0	0	0	
102	DynamicTrendTrading	467	Coffee	4/04	506	-4218	1069	-6076	6545	0	0	0	4463	0	-1763	0	
	DynamicTrendTrading	467	Cotton	4/04	-355	-3240	-1545	-1135	-3995	-2150	4435	2570	1215	0	-1160	390	
	DynamicTrendTrading	467	Crude	4/04	-4590	-5010	10320	6700	-7340	-2130	630	-7100	-1020	990	0	-1600	
	DynamicTrendTrading	467	Euro C	4/04	2137	13100	-5151	8725	17188	5200	0	0	23238	-18925	0	0	
	DynamicTrendTrading	467	Jap Yen	4/04	-1812	2688	-7038	-1925	-837	188	-1188	-1425	0	988	-2038	0	
	DynamicTrendTrading	467	Lumber	4/04	2244	-4609	6446	1914	16863	616	0	5621	0	3146	0	4411	
	DynamicTrendTrading	467	Nat Gas	4/04	-8830	4220	-12510	-1550	11290	-12030	-6530	8030	0	15170	0	15050	
	DynamicTrendTrading	467	Bonds	4/04	-4810	-3300	-340	1140	8510	600	1400	-940	4850	4750	1910	0	
103	Millenium 2000	280	Jap Yen	3/98	13313	4712	-11538	5838	17688	-313	0	0	15138	6288	-6225	9925	
	Millenium 2000	280	Euro C	12/98	-2713	-8739	-7937	-6888	16838	9050	0	0	23238	-19250	0	0	

Mar 2009	April 2009	May 2009	June 2009	July 2009	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)	Min. Req Cap. Since Release (22)
0	0	0	0	0	-5738	10713	4	50.0	5482	-8351	1	9300	-61.7%	109.8%	-26750	40813	-21.7%	15.2%
0	0	0	-3581	0	1369	4688	3	33.3	6056	-2339	2	7200	19.0%	109.8%	8119	43800	8.5%	15.2%
0	10300	-10650	0	0	62480	10650	6	83.3	14626	-10600	1	13500	462.8%	109.8%	124850	51900	69.8%	15.2%
0	0	0	-3295	0	7145	3775	4	50.0	5460	-1888	2	6000	119.1%	109.8%	3185	18575	4.0%	15.2%
0	385	0	8525	825	10225	12975	6	66.7	6088	-7077	1	9000	113.6%	109.8%	38045	23725	31.9%	15.2%
0	0	0	0	0	-7116	7116	3	0.0	3519	-2372	3	9600	-74.1%	106.2%	-15066	22859	-20.9%	14.2%
0	0	0	23685	0	42655	2255	3	66.7	22455	-2280	1	13500	316.0%	106.2%	40115	23840	39.6%	14.2%
-2250	0	0	0	0	7613	6750	5	20.0	16613	-2250	3	10500	72.5%	106.2%	51450	22525	65.3%	14.2%
0	0	0	0	4755	23505	5650	5	40.0	15703	-2634	2	12000	195.9%	106.2%	23390	13050	26.0%	14.2%
0	0	-2255	0	2815	-1455	4840	5	40.0	2780	-2338	2	6000	-24.3%	106.2%	-7095	14305	-15.8%	14.2%
0	-2250	-2250	-2250	-2250	4155	11085	6	16.7	15240	-2224	5	6000	69.3%	106.2%	-3895	13830	-8.7%	14.2%
0	0	0	0	12575	10600	1975	2	50.0	12575	-1975	1	3150	336.5%	106.2%	14656	15102	62.0%	14.2%
-2250	-2250	0	-2250	-2250	-7800	11250	6	16.7	3450	-2252	5	7200	-108.3%	106.2%	-31005	31005	-57.4%	14.2%
-4563	0	0	4238	-1325	21988	8150	9	33.3	10488	-1573	5	10500	209.4%	103.5%	45625	13288	57.9%	37.4%
-150	-2231	0	2213	0	6281	2381	7	42.9	3331	-931	3	7200	87.2%	103.5%	17363	6656	32.2%	37.4%
0	-1325	0	0	1553	8488	1466	6	50.0	4201	-1372	1	5400	157.2%	103.5%	19972	16847	49.3%	37.4%
3613	-1325	0	0	0	13	5825	11	36.4	3113	-1780	3	9000	0.1%	103.5%	-7325	18000	-10.9%	37.4%
-3250	-1325	0	3250	-4313	-8088	8088	9	22.2	2469	-1860	3	9300	-87.0%	103.5%	11238	13788	16.1%	37.4%
0	0	-2650	1005	-1325	18125	2970	9	55.6	4685	-1331	2	9999	181.3%	103.5%	5790	14760	7.7%	37.4%
-1050	-400	-2525	-1325	0	913	6625	10	20.0	5263	-1202	6	3600	25.3%	103.5%	12794	7800	47.4%	37.4%
0	0	0	11655	0	23155	2685	13	61.5	3893	-1592	2	13500	171.5%	103.5%	86470	17100	85.4%	37.4%
-3850	0	-6150	0	-3200	37450	24250	10	40.0	15900	-4358	5	52500	71.3%	102.2%	-15145	65325	-7.4%	16.8%
2480	0	-1925	0	-745	73855	5155	11	63.6	11492	-1634	3	45000	164.1%	102.2%	53205	83475	30.2%	16.8%
20950	0	-4850	-4625	-1350	64300	39875	12	33.3	43550	-13709	4	48000	134.0%	102.2%	58725	95350	31.2%	16.8%
17325	0	0	0	4250	59325	38150	9	44.4	28869	-11198	3	84375	70.3%	102.2%	54375	47225	16.5%	16.8%
-5288	0	0	-200	0	10563	5488	4	50.0	8025	-2744	2	10500	100.6%	100.6%	29175	9788	46.3%	46.3%
250	275	-2350	-6450	-875	42150	17050	162	53.7	1606	-1301	4	42188	99.9%	99.9%	100900	17050	89.7%	89.7%
0	0	5800	-1763	-8338	-4250	14575	19	31.6	4315	-2321	6	9000	-47.2%	97.1%	15563	32163	12.2%	25.0%
731	1031	-1050	9431	-3450	431	8288	22	40.9	2117	-1432	4	7200	6.0%	97.1%	55538	49650	54.4%	25.0%
-4625	0	4388	0	-5025	17850	11875	15	46.7	6230	-3226	2	10500	170.0%	97.1%	50013	29900	44.0%	25.0%
-2770	-4100	0	16340	-15300	74790	16190	13	46.2	17713	-4517	4	13500	554.0%	97.1%	104750	30290	54.8%	25.0%
-4750	-2813	2750	-3213	-1525	-10150	18075	18	27.8	3815	-2250	4	9300	-109.1%	97.1%	-100	18538	-0.1%	25.0%
-1990	-490	2000	0	500	1610	6290	15	46.7	1734	-1318	3	5400	29.8%	97.1%	26380	15960	34.5%	25.0%
-3000	-2630	2620	0	-2090	-17650	18180	16	31.3	2070	-2549	6	9600	-183.9%	97.1%	-23900	47880	-17.6%	25.0%
0	0	10025	0	3388	41488	150	6	83.3	8328	-135	1	6000	691.5%	96.5%	37763	17519	53.6%	29.1%
-4163	0	8400	0	-263	0	15775	9	22.2	8019	-2288	6	9300	0.0%	96.5%	21125	16388	19.3%	29.1%
-1170	0	8130	0	1380	9100	3640	11	45.5	3658	-1536	2	3600	252.8%	96.5%	23450	11230	55.4%	29.1%
0	0	0	0	0	2070	2810	3	66.7	2440	-2815	1	9600	21.6%	96.5%	8730	16600	7.7%	29.1%
0	730	3160	0	-400	2830	3540	7	57.1	1693	-1311	2	5400	52.4%	96.5%	11940	12470	18.8%	29.1%
0	0	0	0	0	-3066	3066	1	0.0	0	-3066	1	15000	-20.4%	96.5%	96944	10487	55.0%	29.1%
0	-2050	0	-2925	-1260	580	10085	13	30.8	3991	-1712	3	6000	9.7%	96.5%	-12225	29705	-17.3%	29.1%
-3275	2925	5150	9750	1150	39200	9050	117	73.5	1128	-1864	2	42188	92.9%	92.9%	112525	28400	38.6%	38.6%
-24825	22775	-9875	3625	-30300	92675	38600	82	58.5	5791	-5440	4	84375	109.8%	92.7%	212200	168375	32.1%	52.3%
-14100	6075	6375	16450	-30350	10624	31425	71	54.9	3533	-3969	4	52500	20.2%	92.7%	37299	127775	9.1%	52.3%
-1645	5420	-1695	5935	-5020	65260	30100	84	59.5	2640	-1960	3	45000	145.0%	92.7%	496209	87500	140.8%	52.3%
-2675	-2838	7475	0	3388	26006	5513	9	66.7	5364	-2067	2	6000	433.4%	89.2%	-12063	39288	-23.2%	-14.1%
-5306	-4406	0	2869	-4538	-2306	13575	10	20.0	7332	-2121	6	7200	-32.0%	89.2%	-31125	37875	-49.9%	-14.1%
0	2620	0	-1985	-3275	4350	7600	11	27.3	4857	-1280	5	6000	72.5%	89.2%	3375	15420	19.5%	-14.1%
-12263	-6800	10425	0	1550	9700	36450	10	50.0	10290	-8350	3	10500	92.4%	89.2%	3350	36450	3.7%	-14.1%
0	0	-1238	-7063	-3525	6863	11825	11	54.5	3606	-2948	3	9000	76.3%	89.2%	9038	23075	11.6%	-14.1%
0	-4163	7625	0	-263	3888	20013	9	44.4	6375	-4314	2	9300	41.8%	89.2%	-14013	34238	-17.4%	-14.1%
0	-6610	7850	0	-4990	2880	6610	11	45.5	4382	-3178	2	9600	30.0%	89.2%	-28840	35500	-34.7%	-14.1%
-4263	-1575	1325	-2975	-1575	2213	9063	11	45.5	3245	-2340	2	9000	24.6%	88.8%	27513	18800	23.1%	21.8%
0	-1575	0	-1744	-1575	-4519	5344	9	11.1	5625	-1267	4	7200	-62.8%	88.8%	4725	40669	5.0%	21.8%
-1760	-35	0	-145	-3930	5405	5945	8	25.0	5675	-991	6	6000	90.1%	88.8%	-12835	42675	-16.1%	21.8%
-5520	0	-1570	10210	-5090	25980	11300	14	35.7	10788	-3104	6	13500	192.4%	88.8%	88010	24530	49.2%	21.8%
0	0	550	0	1170	4450	1570	8	75.0	1235	-1480	1	5400	82.4%	88.8%	23380	10680	32.7%	21.8%
0	0	0	-1576	-392	5632	2380	5	40.0	4006	-793	3	3000	187.7%	88.8%	-3272	17528	-8.2%	21.8%
0	0	-2238	-1875	0	2950	4113	3	33.3	7063	-2052	2	3600	81.9%	88.0%	10763	4113	61.9%	46.0%
0	0	0	265	0	1105	3585	3	66.7	2345	-3591	1	3750	29.5%	88.0%	6585	9305	36.3%	46.0%
0	0	1238	0	0	10862	0	2	100.0	5431	0	0	9600	113.1%	88.0%	20312	4888	43.8%	46.0%
1175	3575	3300	250	7350	37025	9925	108	39.8	2455	-1054	7	42188	87.8%	87.8%	75963	50725	13.7%	13.7%
0	19350	-1950	2075	-3425	11663	5863	33	45.5	1892	-931	5	13500	86.4%	86.4%	-3463	24000	-8.8%	-8.8%
0	0	0	19	0	2719	1763	3	66.7	2241	-1767	1	7200	37.8%	84.8%	-3919	18563	-10.0%	14.8%
-870	2995	0	-3280	-1315	2830	4595	15	33.3	2758	-1094	4	6000	47.2%	84.8%	-13510	24810	-41.6%	14.8%
0	0	-390	8310	0	-2310	10620	24	37.5	1881	-1283	6	13500	-17.1%	84.8%	6400	20100	8.8%	14.8%
-2000	0	4863	-3525	0	8850	20925	6	50.0	11100	-8150	2	10500	84.3%	84.8%	35338	20925	62.1%	14.8%
0	0	0	0	0	-3475	5350	9	33.3	1613	-1384	4	9000	-38.6%	84.8%	-10963	13525	-22.5%	14.8%
0	-506	-2244	-264	-869	9911	3883	8	50.0	3449	-971	4	3300	300.3%	84.8%	23386	8822	130.8%	14.8%
0	10290	0	-1980	2860	30860	19840	15	33.3	10536	-2176	9	13500	228.6%	84.8%	18840	48700	25.8%	14.8%
0	0	0	-380	0	12190	940	10	70.0	1977	-550	1	9600	127.0%	84.8%	2730	9460	5.3%	14.8%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
						2004	2005	2006	2007	2008							
	Millenium 2000	280		Coffee	3/98	10745	-15188	-10651	-1594	10913	-3206	-1556	0	6263	-2175	-6938	2213
	Millenium 2000	280		Live Cattle	3/98	-3372	1296	-2152	1044	-4284	0	-1676	0	0	0	0	0
	Millenium 2000	280		Unleaded	3/98	0	-5145	0	2113	-5	0	0	0	0	0	0	0
	Millenium 2000	280		Cotton	5/98	-4525	-3235	255	6580	9345	-4330	5175	0	8585	0	0	2960
104	Feeder Trader	235		Feeder Cattle	12/95	8640	-9815	4340	-1730	5765	2095	-575	5	1515	-1985	-125	-2060
105	Delphi Universal	509		Mini Midcap	9/05	n/a	4545	3155	11380	13395	-3040	7740	-1265	14025	-9300	3205	3470
106	Golden SX	253		Jap Yen	7/96	-7726	8450	-6401	-4800	7511	0	-1788	0	11625	0	0	-1275
	Golden SX	253		Coffee	7/96	-1463	2043	-3976	2869	-1350	-1575	-1575	1725	0	-1575	0	0
	Golden SX	253		Cotton	7/96	-2290	-2820	1035	-1575	6545	0	5980	0	5370	0	-1725	0
	Golden SX	253		Crude	7/96	900	1770	1030	7550	40150	-2520	-3150	2310	0	25450	-9540	-1630
	Golden SX	253		T Note	7/96	9680	4560	2940	2420	3270	580	-1360	-3240	3060	0	2190	1590
	Golden SX	253		Live Cattle	7/96	-8212	-884	-476	-4592	9116	-276	1664	3036	-404	1332	0	0
107	GK Universal Trader II	551		Euro C	3/06	n/a	n/a	-6850	14388	12988	0	0	12988	0	0	0	0
	GK Universal Trader II	551		Bonds	3/06	n/a	n/a	-3606	-10681	16928	0	0	0	11409	0	0	0
	GK Universal Trader II	551		Nikkei	3/06	n/a	n/a	0	0	14900	0	-750	4225	0	0	0	0
	GK Universal Trader II	551		Unleaded	3/06	n/a	n/a	0	10421	34933	0	0	0	34508	0	0	0
	GK Universal Trader II	551		Rough Rice	3/06	n/a	n/a	-4630	-1535	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Gold	3/06	n/a	n/a	0	10025	0	0	0	0	0	0	0	-16595
	GK Universal Trader II	551		Live Hogs	3/06	n/a	n/a	-4015	-3407	2350	0	0	2350	0	0	0	0
	GK Universal Trader II	551		Cotton	3/06	n/a	n/a	0	7180	8185	0	0	8965	0	0	0	0
108	Pegasus	440		Euro C	9/03	10063	10375	-10175	3113	13574	9800	-1788	0	0	0	0	0
	Pegasus	440		Jap Yen	9/03	-7725	8575	-2450	-1113	16076	0	2225	0	10788	3063	0	0
	Pegasus	440		T Note	9/03	720	-60	650	2890	2910	880	-590	0	5000	0	2940	0
	Pegasus	440		Crude	9/03	3430	0	12740	0	0	0	0	0	0	0	0	0
	Pegasus	440		Heat Oil	9/03	1339	0	14494	0	0	0	0	0	0	0	0	0
	Pegasus	440		Cotton	9/03	-715	-3990	1835	1370	10090	0	7675	0	5370	1550	0	125
	Pegasus	440		Corn	9/03	5076	-2651	2599	-2262	7087	0	0	0	0	0	0	0
	Pegasus	440		Coffee	9/03	1687	-900	3113	-4126	10444	0	0	0	8513	0	1538	0
109	Dynamo	265	*	S&P	6/97	-10375	10425	-2575	-1150	17425	100	14625	-3800	8575	2975	1475	-5300
110	DCB Crude Oil	541		Crude	12/05	n/a	0	-2980	6605	15805	6050	0	0	0	3575	0	0
111	QUAD	42		Bonds	12/87	8440	-5190	-11950	-1840	1720	-1690	140	1960	4740	430	2430	1260
	QUAD	42		S&P	12/87	-32700	-12075	2725	-13075	63150	8300	11025	28075	-9400	14825	7375	7175
112	EuroMax	569		Euro C	10/06	n/a	n/a	-13	775	12700	0	-2563	0	14963	0	0	-2275
113	Tumbleweed	651		Mini S&P	11/09	n/a	n/a	n/a	n/a	11700	n/a	n/a	7365	4875	-537	-700	-675
114	FT S&P DayTrade	171	*	S&P	6/92	-4025	-1825	-23475	15675	33350	2225	9525	5450	5525	3725	-1750	2475
115	Murlantic Cattle Method	34		Live Cattle	6/82	-2580	-5816	1144	-7272	-3756	-640	436	-1216	1068	-916	1024	2896
116	Arcs	279		Jap Yen	3/98	-5176	5462	-7051	-4749	16838	50	-1700	0	13663	0	0	450
	Arcs	279		Aussie \$	3/98	-5390	-2280	-2720	9190	-4750	-750	20	-5960	0	0	-4630	0
	Arcs	279		Corn	3/98	4576	-1364	1563	-7913	18863	1113	0	0	11625	-1513	0	-2150
	Arcs	279		Cotton	3/98	11200	110	2680	-8615	1145	0	4800	0	5370	0	-845	-1920
	Arcs	279		Nat Gas	3/98	-3240	-4000	0	-9670	32010	0	0	0	0	0	0	0
	Arcs	279		Unleaded	3/98	18536	0	0	11483	722	0	0	0	0	0	0	0
	Arcs	279	*	S&P	3/98	-27850	6975	-63500	-46775	64700	9250	11750	39325	11250	50	-14600	-11700
117	Maxim	552		Mini Russell	4/06	n/a	n/a	11720	21245	25345	-160	7665	-3440	8630	2980	-2515	355
	Maxim	552		Mini S&P	4/06	n/a	n/a	5613	13573	16160	938	4538	-4438	4375	2013	-2413	-3200
118	Longrifle	451		Mini S&P	1/04	-2500	-1763	-1775	-2925	6975	1713	1838	-250	-363	1888	-900	1075
119	Hi-Lo Swing	346		Coffee	1/01	-13237	14382	262	-2925	-6093	0	0	0	7163	0	-2494	0
	Hi-Lo Swing	346		Cotton	1/01	5245	-5490	-400	-2000	15140	0	9915	0	5370	0	275	0
	Hi-Lo Swing	346		Euro C	1/01	8887	2962	-11387	-3114	18976	4313	0	0	23238	-15238	0	0
	Hi-Lo Swing	346		Jap Yen	1/01	-5989	8650	-7438	-12300	3138	1325	-5675	0	5838	0	0	-3350
	Hi-Lo Swing	346		Lumber	1/01	2233	5093	1859	847	16027	-66	0	5467	0	3135	0	4422
	Hi-Lo Swing	346		Corn	1/01	6589	-2864	798	-5025	17837	-238	0	0	11625	0	-1613	0
	Hi-Lo Swing	346		Bonds	1/01	-1660	-610	5580	-2670	-1270	640	0	-860	6550	0	0	-660
120	Weaver MT	319		B Pound	7/00	7963	8794	-8562	-12094	12050	9900	1975	-2150	8963	0	0	6669
	Weaver MT	319		Jap Yen	7/00	-7077	-3500	-8939	-939	14988	-1413	0	0	15138	0	5288	6688
	Weaver MT	319		S Franc	7/00	-826	2838	-6438	5663	812	7213	-1563	-2475	-1075	-1100	0	-2275
	Weaver MT	319		Bonds	7/00	9050	3330	11760	7840	3640	-2150	-2560	-2150	9210	0	4020	-920
121	R-Mesa 5	411	*	S&P	3/02	11375	-10650	-27625	20300	3950	4675	7900	1200	-1600	-5850	100	925
122	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	n/a	-2300	19788	338	-2588	9875	250	38	-1163	-325
	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	n/a	-1145	14115	-240	-2020	6775	1830	560	-1530	110
	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	n/a	-6865	40980	765	-1600	21755	2990	1100	-2815	400
123	EuroDollar Indicator	221		Euro \$	5/95	-425	-625	25	-3225	-150	-125	-975	-1000	1750	0	1625	25
124	Magnet	266		S&P	11/97	32675	-150	26875	62875	-23525	6825	-4850	-4450	27950	0	4125	-3200
125	HiProb	491		Mini Nasdaq	1/05	n/a	-565	3260	1700	1685	-435	0	0	715	2565	610	2215
	HiProb	491		Mini S&P	1/05	n/a	-2413	2963	3663	9613	0	0	0	375	4938	150	3663
	HiProb	491		Mini Russell	1/05	n/a	3635	8485	8040	21325	1150	0	0	2555	7455	1105	1525
	HiProb	491		Mini Midcap	1/05	n/a	2380	8360	1110	20145	0	1815	0	595	7305	1075	4890
126	CTT	657	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-313	2388
127	Anomaly 2	381		Bonds	3/02	500	-8438	763	-313	-6868	0	0	-1262	0	-2263	2225	0
	Anomaly 2	381		Nat Gas	3/02	-5020	5260	6075	-12475	-5040	-2175	3605	-2255	-1250	2850	0	8735
	Anomaly 2	381		Euro C	3/02	8288	13775	-11025	138	42838	0	-2250	0	19288	-2250	0	-4500
	Anomaly 2	381		Silver	3/02	3900	-920	8240	-5180	27065	0	0	0	22200	-4175	-5650	0
	Anomaly 2	381		Soymeal	3/02	5580	-1660	-1725	-5585	11380	0	0	0	0	6115	0	-2585

													Combined					
Mar 2009	April 2009	May 2009	June 2009	July 2009	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)
-75	731	-1669	9019	2250	4856	13856	24	37.5	3004	-1479	4	7200	67.4%	82.9%	-39225	66713	-47.4%	3.1%
0	0	-1524	0	1076	-2124	3200	3	33.3	1076	-1599	2	3000	-70.8%	82.9%	6852	10352	19.9%	3.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	82.9%	34616	26859	20.1%	3.1%
0	540	550	1515	-805	14190	4330	14	64.3	2404	-1491	2	6000	236.5%	82.9%	33080	11515	48.3%	3.1%
340	2120	1340	0	-705	1965	4370	26	46.2	1075	-783	4	2400	81.9%	81.9%	10710	16210	32.3%	32.3%
-685	-2700	590	1010	5080	18130	10995	106	38.7	1580	-718	10	22500	80.6%	80.6%	42445	10995	47.2%	47.2%
-1575	0	0	0	0	6988	2850	4	25.0	11625	-1546	2	9000	77.6%	80.1%	17675	20763	14.8%	25.5%
0	0	0	3881	-1575	-694	3319	7	28.6	3675	-1611	2	7200	-9.6%	80.1%	21656	39788	22.7%	25.5%
0	0	0	0	0	9625	1725	3	66.7	5675	-1732	1	6000	160.4%	80.1%	11245	19580	14.1%	25.5%
0	0	-1580	10220	-5560	14000	12750	14	21.4	14537	-2686	6	13500	103.7%	80.1%	63370	17030	35.4%	25.5%
-3240	0	550	0	-1140	-1010	5450	11	45.5	1764	-1641	4	5400	-18.7%	80.1%	46250	6190	64.6%	25.5%
652	0	76	-444	792	6428	444	9	66.7	1259	-377	1	3000	214.3%	80.1%	-11448	23796	-28.8%	25.5%
0	0	0	0	0	12988	0	1	100.0	12988	0	0	10500	123.7%	79.6%	20525	6850	57.2%	32.9%
0	0	0	0	0	11409	0	1	100.0	11409	0	0	9600	118.8%	79.6%	2640	14288	8.0%	32.9%
0	0	0	0	0	3475	750	2	50.0	4225	-750	1	15000	23.2%	79.6%	14900	750	29.1%	32.9%
0	0	0	0	0	34508	0	1	100.0	34509	0	0	15000	230.1%	79.6%	45353	0	88.5%	32.9%
0	0	0	0	975	975	0	1	100.0	975	0	0	3750	26.0%	79.6%	-5190	8480	-40.5%	32.9%
0	0	0	0	0	-16595	16595	1	0.0	5150	-16595	1	9999	-166.0%	79.6%	-6570	16870	-19.2%	32.9%
0	0	0	0	0	2350	0	2	100.0	1175	0	0	3150	74.6%	79.6%	-5072	12017	-47.1%	32.9%
0	0	0	0	0	8965	0	1	100.0	8965	0	0	6000	149.4%	79.6%	15365	9625	75.0%	32.9%
0	0	0	0	0	8013	1788	2	50.0	9800	-1787	1	10500	76.3%	78.6%	26950	16325	42.8%	24.3%
0	0	0	0	250	16325	0	4	100.0	4081	0	0	9000	181.4%	78.6%	20638	10038	38.2%	24.3%
0	0	720	0	20	8970	590	6	83.3	1912	-585	1	5400	166.1%	78.6%	7950	3540	24.5%	24.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	78.6%	14870	3250	18.4%	24.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	78.6%	5489	11852	6.1%	24.3%
0	-915	1125	-170	0	14760	1810	8	75.0	2790	-990	1	6000	246.0%	78.6%	15250	8905	42.4%	24.3%
-2000	0	0	113	713	-1175	2463	4	50.0	644	-1232	2	3600	-32.6%	78.6%	5575	6750	25.8%	24.3%
-300	0	0	-1500	0	8250	1800	4	50.0	5025	-900	2	7200	114.6%	78.6%	5831	7219	13.5%	24.3%
9775	-700	5750	-2500	450	31425	6275	47	29.8	4398	-915	6	42188	74.5%	74.5%	56375	43475	10.8%	10.8%
-1955	0	445	0	1905	10020	1955	6	83.3	2395	-1946	1	13500	74.2%	74.2%	19825	10125	39.2%	39.2%
1200	-1550	4190	-1260	-690	11160	3970	99	57.6	750	-753	4	9600	116.3%	73.0%	-23470	70490	-11.1%	6.3%
-5925	4225	-4700	-9750	6175	57400	27275	91	51.6	3772	-2718	5	84375	68.0%	73.0%	153913	85975	8.3%	6.3%
0	0	0	0	-2625	7500	4900	5	20.0	14963	-1866	3	10500	71.4%	71.4%	8563	6575	28.8%	28.8%
13	-688	1063	-125	-1200	9388	3950	437	46	347	-256	8	13500	69.5%	69.5%	9388	3950	69.5%	69.5%
-1300	-3350	-2400	4050	5100	29275	16125	164	28.0	3131	-970	10	42188	69.4%	69.4%	137675	59550	18.7%	18.7%
-1068	-448	1204	640	-912	2068	1732	41	17.1	1505	-250	8	3000	68.9%	68.9%	-39836	45492	-57.9%	-57.9%
-4300	0	1325	-4188	-3625	1675	10788	8	50.0	3872	-3453	2	9000	18.6%	67.8%	11013	25650	10.6%	9.9%
-2670	0	9200	0	3840	-950	13990	8	50.0	3548	-3786	3	7500	-12.7%	67.8%	120	21590	0.1%	9.9%
-1538	0	0	-1575	13	5975	6775	8	37.5	4250	-1355	5	3600	166.0%	67.8%	-2550	16763	-6.1%	9.9%
-1575	3090	0	-1040	935	8815	4340	9	44.4	3549	-1073	4	6000	146.9%	67.8%	10175	17640	14.6%	9.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	67.8%	107220	27600	68.6%	9.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	67.8%	34940	17556	20.1%	9.9%
11225	-3075	-3600	1775	-1575	50075	44000	399	40.9	2713	-1665	7	42188	118.7%	67.8%	-50375	269875	-10.3%	9.9%
2375	3585	925	-4475	-2425	13500	8585	70	62.9	1288	-1664	3	12000	112.5%	67.5%	56135	8585	136.9%	100.7%
238	2400	313	-1150	88	3700	7838	69	71.0	686	-1495	2	13500	27.4%	67.5%	31620	7838	68.6%	100.7%
1538	263	2250	463	-425	9088	1438	60	38.3	705	-192	6	13500	67.3%	67.3%	2275	9188	3.0%	3.0%
0	-3338	0	-3450	-4988	-7106	14269	5	20.0	7163	-3567	4	7200	-98.7%	66.7%	-25406	33919	-40.7%	2.4%
0	45	0	-2055	-3405	10145	5460	6	66.7	3901	-2736	2	6000	169.1%	66.7%	12165	12275	23.4%	2.4%
0	0	4050	0	1550	17913	15238	5	80.0	8288	-15239	1	10500	170.6%	66.7%	36525	20975	40.1%	2.4%
0	0	-3338	0	-3525	-8725	10213	6	33.3	3582	-3968	3	9000	-96.9%	66.7%	-26288	29788	-33.7%	2.4%
0	-2992	0	-836	-4851	4279	8679	8	37.5	4341	-1749	4	3300	129.7%	66.7%	17710	15565	61.9%	2.4%
0	0	0	-3088	238	6925	4700	5	40.0	5932	-1646	2	3600	192.4%	66.7%	11300	8600	36.2%	2.4%
0	0	3620	0	80	9370	860	6	66.7	2723	-764	1	9600	97.6%	66.7%	-15620	25210	-18.8%	2.4%
-2638	-4394	-1075	-4781	-675	11794	14594	19	26.3	5708	-1195	12	6000	196.6%	64.7%	-11806	31431	-21.5%	9.8%
-4238	-2150	2388	-2400	-525	18775	7913	21	38.1	4392	-1259	6	9000	208.6%	64.7%	-4788	38675	-5.8%	9.8%
-4613	-2138	3350	-2138	-4675	-11488	18800	29	24.1	1948	-1140	8	9300	-123.5%	64.7%	-7988	18800	-9.4%	9.8%
-2130	-2150	1630	40	0	2840	7440	17	29.4	3642	-1280	6	9600	29.6%	64.7%	54930	10350	62.4%	9.8%
5950	4425	7000	-1175	3450	27000	16300	129	37.2	2607	-1211	8	42188	64.0%	64.0%	70100	44350	22.2%	22.2%
-1488	288	-1663	-825	-550	2188	7313	45	33.3	1348	-600	5	13500	16.2%	63.3%	11763	7313	33.7%	51.1%
-475	-375	-160	-655	-275	3545	4725	48	41.7	788	-437	5	10500	33.8%	63.3%	9610	5320	35.4%	51.1%
-3360	-710	-1605	-225	375	17070	8960	54	53.7	1427	-972	3	12000	142.3%	63.3%	26175	13095	84.4%	51.1%
-275	0	1325	-1375	400	1375	2100	12	41.7	1025	-537	4	2250	61.1%	61.1%	4250	9675	13.0%	13.0%
-2975	-9625	9175	1925	25875	50775	19075	15	40.0	14333	-3914	5	84375	60.2%	60.2%	225100	61275	22.4%	22.4%
-1415	-155	-960	-215	55	2980	2745	14	57.1	831	-610	5	10500	28.4%	60.1%	6215	2745	12.7%	36.5%
-300	0	-600	-63	875	9038	1613	11	72.7	1414	-756	2	13500	66.9%	60.1%	17550	4525	27.9%	36.5%
-3055	0	-875	205	635	10700	3930	12	83.3	1463	-1958	2	12000	89.2%	60.1%	41025	3930	73.3%	36.5%
-2945	0	-1075	-5	815	12470	4025	12	75.0	1833	-1342	3	22500	55.4%	60.1%	34750	4025	33.1%	36.5%
-888	-488	438	175	2575	3888	3038	107	67.3	241	-385	3	6750	57.6%	57.6%	3888	3038	57.6%	57.6%
0	0	0	0	0	-1300	3525	4	25.0	4488	-1929	2	9600	-13.5%	57.5%	-11206	20181	-15.6%	11.6%
1205	0	1375	1495	0	13585	3505	11	63.6	3218	-2230	1	13500	100.6%	57.5%	2870	29840	2.8%	11.6%
-2250	0	0	0	0	8038	9000	6	16.7	19288	-2259	4	10500	76.5%	57.5%	63950	19975	81.2%	11.6%
1170	0	0	-2265	-2250	9030	15245	8	25.0	12723	-2736	4	12000	75.3%	57.5%	20885	15245	23.2%	11.6%
0	0	-2255	0	2815	4090	4840	4	50.0	4465	-2420	2	6000						

#4-2009 ISSUE

Rank by % Chng	System	Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year					Aug	Sep	Oct	Nov	Dec	Jan	Feb	
Col.17 (1)	System Name (2)	# Day Trd. (3) (4)	Tested (4)	2004	2005	2006	2007	2008	2008	2008	2008	2008	2009	2009		
	Anomaly 2	381	Cotton	3/02	5590	-8850	1180	-2585	14485	0	0	0	16355	-2250	-2250	0
	Anomaly 2	381	Live Hogs	3/02	-2127	-275	-1825	-225	2930	0	0	0	485	0	0	0
	Anomaly 2	381	Coffee	3/02	-9150	7181	-8044	-7181	7178	1725	-1163	0	0	0	-2250	0
128	Dr. Jenkins System	62	B Pound	6/88	805	5658	-5770	-13958	13162	9975	1300	-225	14888	-7913	-3138	-6556
	Dr. Jenkins System	62	Jap Yen	6/88	-8813	2876	-3939	-9376	9424	638	0	4450	-613	6550	-1250	4538
	Dr. Jenkins System	62	Gold	6/88	260	1320	-1030	-250	19880	0	12390	-5130	2370	0	3610	0
129	Propero	640	* Mini Russell	4/08	n/a	n/a	n/a	n/a	3035	-440	1585	230	-2960	3850	-1855	720
	Propero	640	* Mini Midcap	4/08	n/a	n/a	n/a	n/a	3625	-100	280	-410	-1375	3040	-1205	1440
130	SledgeHammer	581	S&P	1/06	n/a	n/a	3450	40275	106750	1525	31300	22325	21300	10150	-3975	-20125
131	RC Trend	598	* Mini S&P	8/07	n/a	n/a	n/a	4925	-10813	-13	-1263	-225	-950	-1188	-400	375
	RC Trend	598	* S&P	8/07	n/a	n/a	n/a	20850	-19850	3350	-8575	11725	1200	-4400	600	2175
132	AxSym	425	* Mini S&P	3/03	-17388	1775	-8150	-9088	1738	-350	150	6188	425	50	-2125	-825
133	HI%Mid	572	Mini Nasdaq	5/06	n/a	n/a	300	4420	-5040	0	0	0	795	245	840	
	HI%Mid	572	Mini S&P	5/06	n/a	n/a	1863	-488	-1063	0	0	0	0	3950	988	1875
	HI%Mid	572	Mini Russell	5/06	n/a	n/a	4365	10590	12700	0	0	0	2485	5425	302	1995
	HI%Mid	572	Mini Midcap	5/06	n/a	n/a	-2285	-2870	345	0	0	0	0	5405	355	2195
134	SPMD 500	413	* S&P	4/05	n/a	-6000	1825	9075	-4925	-125	9075	-5975	-9800	3825	2550	-6925
135	PULSAR Volatility	102b	Bonds	1/89	-4025	-8775	-11675	7350	32250	-375	2475	-6550	3575	3575	4850	1125
	PULSAR Volatility	102b	S&P	1/89	5550	-16200	16175	41800	37625	-600	17875	1400	-4775	7375	-4675	-3425
136	R-Breaker	187	* S&P	7/93	-13200	-20475	-7100	42425	8350	-450	-2200	-4175	-3450	15375	1650	-575
137	JJ	334	Euro \$	1/01	-1170	308	-1083	-918	645	-100	-1063	0	938	475	-563	0
138	Axiom Index	469	Mini S&P	10/07	n/a	n/a	n/a	4925	2514	-2000	-363	-1900	5513	64	1775	1000
139	LPR Quantitative P2	646	* Mini S&P	5/08	n/a	n/a	n/a	n/a	2513	-275	-525	2038	500	1150	663	-750
140	Big Blue 2	664	* S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
141	RC Book 2	566	* Mini S&P	10/06	n/a	n/a	-963	2638	1938	575	3313	-1975	1575	-588	75	1175
	RC Book 2	566	* S&P	10/06	n/a	n/a	-4425	10175	34725	3575	7275	-6725	9550	8375	2600	6400
142	US60Min	616	Bonds	2/08	n/a	n/a	n/a	n/a	4105	-1534	2116	1999	5952	-1462	-2094	2425
143	LPR Quantitative P5	652	* Mini S&P	9/09	n/a	n/a	n/a	n/a	988	n/a	-463	-275	75	1650	1175	13
144	RC Super	632	* Mini S&P	4/08	n/a	n/a	n/a	n/a	5700	400	1963	900	-1963	225	1338	388
	RC Super	632	* S&P	4/08	n/a	n/a	n/a	n/a	27150	6650	-250	7250	-8425	875	6875	2600
145	R-Levels	186	* S&P	7/93	-325	-5700	-14100	4725	-2750	-7850	4450	-2850	14100	5975	-275	-2425
146	1-2-3 System	106	Bonds	12/89	2930	4430	5330	2360	-1070	670	-210	-5930	10310	0	10040	320
	1-2-3 System	106	Euro \$	12/89	-1425	-250	-4225	-3550	-2825	75	-350	0	1500	-1075	1625	425
	1-2-3 System	106	S Franc	12/89	-8063	1337	-13202	-2638	862	7400	-1800	-163	4925	-2663	6563	250
	1-2-3 System	106	Coffee	12/89	4314	5288	4574	6656	-4050	-3900	-1444	0	3038	-4425	-2719	2569
	1-2-3 System	106	Sugar	12/89	-3069	-414	4333	-1780	6797	-1378	571	2083	-2666	-1310	-874	728
147	DCB Cotton	546	Cotton	12/05	n/a	0	-770	1010	-2425	40	485	0	375	-770	0	0
148	Market Mapping	203	S&P	1/94	-8350	-7700	-6800	-11400	22825	-1825	550	16450	-11675	22925	-6050	-6175
	Market Mapping	203	Bonds	1/94	8350	-1070	-1270	-11390	-8730	-570	-3240	-1560	-1170	-770	-4690	-390
149	Dennis RSI	4	S&P	6/86	-6000	-11650	21150	42200	51000	3700	0	21550	22450	13925	-8700	-7675
150	Bond & Yen Trdng. Sys.	225	Bonds	8/95	10800	-8060	1260	2460	-15320	-910	0	2240	-10800	0	5460	8470
	Bond & Yen Trdng. Sys.	225	Jap Yen	8/95	2687	7800	-3626	7725	-7626	-1825	-2138	0	0	0	0	-1925
151	Serendipity	297	Bonds	1/99	680	3690	500	-6670	-550	0	1430	2780	-2060	0	-1330	470
152	FGCM Emerald	404	* S&P	10/02	-11275	-1450	-18000	-1425	17150	675	6475	14525	-6650	5450	-5575	-4500
153	CatScan	212	S Franc	10/94	6524	3401	-5902	-7437	6263	5250	-463	-1600	4838	-2163	-1138	-1863
	CatScan	212	Bonds	10/94	11110	2490	-300	-1420	-12920	-1100	-320	-2080	5290	0	5570	8580
	CatScan	212	Cotton	10/94	-1040	-5555	-11565	2445	-2115	195	3885	0	5040	845	-240	1250
	CatScan	212	\$ Index	10/94	5860	-1450	-3060	3520	-4340	3900	-1280	-2070	5740	-2320	-4080	3100
	CatScan	212	Jap Yen	10/94	-21190	1187	-12290	6100	11838	-650	-5750	0	11563	3900	1125	-6325
	CatScan	212	T Note	10/94	9470	-600	-2130	1970	-5210	890	-1390	-2070	2200	0	2850	2050
154	SAGA	472	T Note	4/04	-8120	-2270	3580	7290	11140	420	0	-4950	5480	7040	0	-2810
	SAGA	472	Crude	4/04	9110	-11610	4690	19430	0	0	0	0	0	0	0	0
	SAGA	472	Euro C	4/04	3974	-6188	-7164	5799	5688	0	0	0	0	0	0	0
	SAGA	472	Jap Yen	4/04	-1575	11900	-16791	576	16989	1088	-3188	0	10788	0	0	1950
155	DCB Nasdaq Swing	547	Nasdaq	12/05	n/a	285	-9270	-3640	8600	1325	8075	1025	0	-1325	0	0
156	DCB Natural Gas	545	Nat Gas	12/05	n/a	0	6785	-3450	5995	1570	0	0	425	0	0	765
157	Checkmate	342	S Franc	4/01	2425	-1788	-25	-1238	2700	0	463	0	-2538	0	-2650	0
	Checkmate	342	Euro C	4/01	9950	2150	3888	6538	19813	0	11150	0	0	0	-5863	0
	Checkmate	342	Crude	4/01	3310	-3580	-8965	10720	15505	0	0	0	0	0	0	0
	Checkmate	342	Nat Gas	4/01	-1275	-15440	-24650	-8725	11495	21795	0	0	0	0	0	0
	Checkmate	342	\$ Index	4/01	3085	3945	2545	2970	4800	0	4155	0	0	0	-3595	0
	Checkmate	342	Nikkei	4/01	-3150	4275	2675	11375	-4225	0	-7500	0	0	0	0	0
	Checkmate	342	Bonds	4/01	13025	-2931	7819	450	8588	0	-3388	0	0	14175	0	0
	Checkmate	342	Jap Yen	4/01	5425	2838	-338	-3763	7613	0	0	0	10413	0	0	0
158	Auto ExtremeR	601	Mini Russell	8/07	n/a	n/a	n/a	-3015	-1085	-1135	950	-1025	-1025	0	-2025	1545
	Auto ExtremeR	601	Mini Nasdaq	8/07	n/a	n/a	n/a	-1970	6965	505	-1050	2930	675	-660	1875	-115
	Auto ExtremeR	601	Mini Nat Gas	8/07	n/a	n/a	n/a	-1400	-1105	208	663	925	0	525	0	1400
159	CTB3 SW	623	Euro C	1/08	n/a	n/a	n/a	n/a	12263	-3563	-4025	950	1950	3863	-6913	-2638
160	Lil' Dipper	274	Bonds	6/98	7670	170	-70	-5730	8870	-10	3370	0	0	1350	0	0
161	Trendchannel	292	Jap Yen	6/98	-1375	8087	-13252	438	10075	1250	-1775	0	10075	0	0	5025
	Trendchannel	292	Euro C	12/98	5762	-5339	-11501	-4239	16537	4338	0	0	23238	-9913	-8588	2713
	Trendchannel	292	T Note	6/98	1020	-3590	1730	4930	-2090	420	-730	-7290	5000	0	0	740
162	Tzar	426	S&P	3/03	4400	-1250	63300	93475	43975	-9275	-12600	0	3050	0	-12650	23450

															Combined			
Mar 2009	April 2009	May 2009	June 2009	July 2009	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)	Min. Req. Cap. Since Release (22)
0	-1245	-2250	-1790	-2250	4320	12035	7	14.3	16355	-2009	6	6000	72.0%	57.5%	-5295	15035	-11.8%	11.6%
0	0	0	0	11485	11970	0	2	100.0	5985	0	0	3150	380.0%	57.5%	11471	14252	48.6%	11.6%
-2250	-2250	0	-2250	-2250	-10688	12413	7	14.3	1725	-2069	6	7200	-148.4%	57.5%	-32498	32498	-60.2%	11.6%
600	2013	5313	-13438	-2963	-144	27019	30	26.7	4672	-1708	10	6000	-2.4%	54.1%	-2456	49294	-1.9%	7.9%
-5938	438	-3300	2225	-1300	6438	8838	27	40.7	2927	-1607	4	9000	71.5%	54.1%	35925	32600	18.6%	7.9%
-4990	-7080	6880	-2920	2090	7220	12220	19	47.4	4516	-3347	5	9999	72.2%	54.1%	8970	24780	4.2%	7.9%
2105	-1045	2310	-365	275	4410	3465	88	58.0	473	-534	4	6000	73.5%	53.5%	5180	3465	64.8%	53.0%
2855	-1275	2120	-705	155	4820	3535	86	57.0	467	-489	4	11250	42.8%	53.5%	7010	3535	46.7%	53.0%
-5075	-450	-6725	1325	-6450	45125	47400	76	73.7	2819	-5642	4	84375	53.5%	53.5%	109000	47400	35.2%	35.2%
3150	-263	1513	-1625	-13	-900	5950	149	33.6	439	-231	12	6750	-13.3%	51.6%	-3150	12188	-23.3%	21.1%
21700	-1325	7525	-7750	-75	26150	20050	152	62.5	1402	-1878	6	42188	62.0%	51.6%	23850	38575	28.3%	21.1%
2950	750	1588	-4300	-1125	3375	6088	490	43.7	396	-295	10	6750	50.0%	50.0%	-33413	41113	-76.2%	-76.2%
-1220	0	535	-470	0	725	1220	7	57.1	604	-563	1	10500	6.9%	49.0%	-390	6170	-1.1%	17.6%
-800	0	-300	925	1375	8013	1100	7	71.4	1823	-549	2	13500	59.4%	49.0%	4375	8225	9.7%	17.6%
-925	0	0	75	0	9360	925	6	83.3	2057	-919	1	12000	78.0%	49.0%	29105	3725	72.8%	17.6%
-705	0	1415	565	1315	10545	705	7	85.7	1875	-702	1	22500	46.9%	49.0%	330	15010	0.5%	17.6%
10450	6250	4325	4325	1975	19950	25750	195	43.6	2144	-1476	7	42188	47.3%	47.3%	22925	29825	12.3%	12.3%
8625	-1925	-6400	6325	1100	16400	9625	43	39.5	3334	-1546	7	9600	46.9%	46.9%	-2900	79138	-1.4%	11.6%
6550	-775	100	-550	9200	27700	15175	97	39.2	3257	-1630	5	84375	46.9%	46.9%	231038	38725	13.1%	11.6%
9275	-6950	4250	1025	5925	19700	16500	159	35.2	2279	-1047	9	42188	46.7%	46.7%	286600	44950	41.6%	41.6%
363	230	0	700	0	980	1163	10	50.0	584	-388	2	2250	43.6%	43.6%	2420	4473	12.4%	12.4%
-1175	88	-1500	2150	1875	5526	4388	80	57.5	562	-598	4	13500	40.9%	40.9%	11651	5338	47.1%	47.1%
263	150	13	-475	0	2750	2575	97	56.7	293	-318	5	6750	40.7%	40.7%	2375	4125	28.1%	28.1%
n/a	5825	10325	2500	-1500	17150	5525	46	50.0	1950	-1204	4	42188	40.7%	40.7%	17150	5525	40.7%	40.7%
163	-1875	2550	-2900	-888	1200	4488	169	69.8	182	-397	7	6750	17.8%	40.5%	1913	4488	10.0%	28.1%
1275	-9425	14825	-14650	-4450	18625	20825	172	69.2	972	-1832	8	42188	44.1%	40.5%	37050	20825	31.0%	28.1%
-1206	-682	2218	-3640	-356	3735	5738	104	37.5	869	-464	8	9600	38.9%	38.9%	770	7003	5.3%	5.3%
825	-875	-213	-825	1200	2288	2238	125	60.8	220	-295	6	6750	33.9%	33.9%	2288	2238	33.9%	33.9%
1350	175	175	-825	-1013	3113	3088	123	43.1	521	-350	8	6750	46.1%	31.5%	7288	3088	81.0%	62.3%
6700	-1625	650	-4150	-4850	12300	14000	124	55.6	2043	-2335	2	42188	29.2%	31.5%	33350	14000	59.3%	62.3%
425	-3275	2525	2350	-225	12925	13625	90	31.1	2926	-1112	9	42188	30.6%	30.6%	115413	51175	16.7%	16.7%
-8590	1240	1960	-2040	1570	9340	13830	35	34.3	3713	-1532	6	9600	97.3%	30.4%	44200	22140	23.1%	14.5%
-50	75	925	-1200	575	2525	1375	20	35.0	825	-250	5	2250	112.2%	30.4%	-5775	15250	-12.9%	14.5%
-5263	-2575	7063	-10700	-3438	-400	18488	36	27.8	3379	-1316	11	9300	-4.3%	30.4%	-38400	65025	-20.7%	14.5%
38	-994	-1050	10200	1613	2925	15206	40	27.5	2835	-974	8	7200	40.6%	30.4%	106556	37181	74.3%	14.5%
-2643	594	0	-56	829	-4122	7515	35	25.7	935	-482	8	5400	-76.3%	30.4%	-9005	21235	-8.4%	14.5%
0	0	0	1670	0	1800	770	7	85.7	428	-767	1	6000	30.0%	30.0%	-515	2725	-2.3%	-2.3%
-1700	10875	6400	-1975	4550	32350	24150	68	50.0	3201	-2250	5	84375	38.3%	28.6%	18950	53525	1.4%	-0.8%
6300	-2100	2140	400	160	-5490	14440	62	56.5	793	-1234	4	9600	-57.2%	28.6%	-30990	45070	-20.4%	-0.8%
-9875	-9500	3700	-950	-5800	22825	38850	30	46.7	5779	-3636	5	84375	27.1%	27.1%	133588	38850	6.9%	6.9%
-3990	0	6170	3280	370	10290	13260	11	72.7	3774	-6624	1	9600	107.2%	25.5%	-21010	51080	-15.4%	11.0%
0	-975	2450	-1525	400	-5538	6863	8	25.0	1425	-1398	5	9000	-61.5%	25.5%	49938	13938	39.2%	11.0%
-1220	290	2230	-390	220	2420	6040	15	46.7	2083	-1522	4	9600	25.2%	25.2%	3550	18910	3.4%	3.4%
8950	-3325	-4250	-4575	2825	10025	17425	69	44.9	2635	-1884	6	42188	23.8%	23.8%	-4475	44325	-1.5%	-1.5%
-4500	-4900	4300	-3025	-4688	-9950	20050	29	31.0	2551	-1643	10	9300	-107.0%	22.9%	6850	29750	4.9%	8.0%
-5710	-4130	3850	0	-2100	7850	9840	16	50.0	3070	-2089	2	9600	81.8%	22.9%	28680	25730	19.8%	8.0%
-1255	2160	550	-1530	-4500	6400	6030	16	50.0	1988	-1188	4	6000	106.7%	22.9%	-35820	59175	-39.6%	8.0%
-4140	0	4740	0	1370	4960	7440	14	42.9	3253	-1824	3	3600	137.8%	22.9%	29250	11090	53.9%	8.0%
-4163	-2075	6138	-513	-3525	-275	17938	25	40.0	3206	-2156	5	9000	-3.1%	22.9%	22863	38225	16.8%	8.0%
-1430	-590	1880	0	-3550	840	5210	15	40.0	2033	-1262	3	5400	15.6%	22.9%	-130	17720	-0.2%	8.0%
0	-3270	1300	0	-1260	1950	6080	9	44.4	3560	-2453	2	5400	36.1%	21.7%	5580	10710	19.1%	18.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	21.7%	21620	28940	29.6%	18.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	10500	0.0%	21.7%	2113	21188	3.7%	18.3%
0	0	-4250	0	0	6388	4250	6	50.0	4608	-2479	2	9000	71.0%	21.7%	8800	17113	18.1%	18.3%
0	0	-1625	2200	1500	11175	2950	10	60.0	2742	-1319	0	52500	21.3%	21.3%	-1950	18785	-1.0%	-1.0%
0	0	0	0	0	2760	0	4	100.0	690	0	0	13500	20.4%	20.4%	10095	5785	20.4%	20.4%
0	0	0	-1513	0	-6238	6700	4	25.0	463	-2234	3	9300	-67.1%	19.3%	-763	7663	-1.0%	14.2%
-6013	0	0	0	0	-725	11875	3	33.3	11150	-5929	2	10500	-6.9%	19.3%	34900	11875	39.5%	14.2%
0	0	0	0	-1995	-1995	1995	1	0.0	15505	-1995	1	13500	-14.8%	19.3%	17310	20350	15.2%	14.2%
0	0	0	0	0	21795	0	1	100.0	21795	0	0	13500	161.4%	19.3%	-23025	79930	-20.3%	14.2%
0	0	0	0	3555	4115	3595	3	66.7	3855	-3602	1	3600	114.3%	19.3%	22230	3595	73.4%	14.2%
0	0	0	0	-400	-7900	7900	3	0.0	3275	-2633	3	15000	-52.7%	19.3%	16500	7900	13.1%	14.2%
0	-5388	0	-2356	0	3044	7744	4	25.0	14175	-3710	2	9600	31.7%	19.3%	23838	7744	29.5%	14.2%
0	0	0	-2938	-3325	4150	6263	3	33.3	10413	-3125	2	9000	46.1%	19.3%	9213	7275	12.2%	14.2%
-1075	240	1345	250	0	-1955	6375	17	41.2	1666	-1363	4	12000	-16.3%	17.5%	-3820	8795	-15.9%	1.0%
-310	-855	825	-1810	-330	1680	3340	36	38.9	968	-540	5	10500	16.0%	17.5%	4275	3885	20.4%	1.0%
-100	238	-325	500	838	4870	1250	17	76.5	622	-806	1	3750	129.9%	17.5%	45	6305	0.6%	1.0%
-1500	-2250	6600	4950	4400	1825	17725	130	83.8	594	-2986	3	10500	17.4%	17.4%	14913	17725	89.7%	89.7%
0	-3070	0	0	0	1640	3070	6	66.7	1180	-1543	1	9600	17.1%	17.1%	22830	6560	21.0%	21.0%
0	0	-2163	0	-2838	9575	5000	7	57.1	4088	-2253	2	9000	106.4%	16.4%	24900	20100	24.4%	25.2%
-12263	-7825	7038	0	1550	288	35875	9	55.6	7775	-9664	2	10500	2.7%	16.4%	30150	35875	26.5%	25.2%
0	-3380	730	0	-1260	-5770	8020	9	44.4	1723	-2529	3	5400	-106.9%	16.4%	16030	1		

#4-2009 ISSUE

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
Col.17 (1)	(2)	(3)	(4)	(5)	2004	2005	2006	2007	2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009	
	Tzar	426		Nasdaq	3/03	34800	-8350	21625	-32075	49200	2700	-17000	0	34450	-5300	5400	-9800
	Tzar	426		Russell 2K	3/03	40700	23675	11125	120000	-97685	0	8800	-10690	-3960	-8485	-5445	1310
	Tzar	426		D. Jones	3/03	-12330	2510	-11990	10940	30080	-1540	-7470	0	21900	1020	2350	-4800
163	PULSAR Imp. Pattern	102a		Bonds	1/89	-30	-330	-1210	-3840	-7320	110	-350	-70	970	-2080	3480	-2080
	PULSAR Imp. Pattern	102a		S&P	1/89	3780	-10540	-9210	-130	1140	-760	900	1680	5000	-2040	-540	4290
164	Universal	133		Bonds	10/91	10560	-8850	-570	1720	-7290	-1010	1920	-10270	7800	1610	-1510	-3520
	Universal	133		Euro \$	10/91	250	-2325	-1125	-75	-1750	825	1175	-950	925	-1525	-275	-200
	Universal	133		B Pound	10/91	8088	10657	13332	943	12912	4888	6250	9300	-1863	38	-350	6869
	Universal	133		Jap Yen	10/91	-6074	-13676	-10526	10563	2300	688	-3163	-913	-338	-2125	-7125	-11338
	Universal	133		Coffee	10/91	3676	768	-18770	-15673	-9301	-6488	-1613	3750	-5831	2419	-1031	3188
	Universal	133		Soybeans	10/91	9895	-200	-2925	15415	14520	11195	-2940	4785	1050	3905	-390	2180
165	Black Crusader UD	578		S&P	1/07	n/a	n/a	n/a	-11800	114525	1700	-9575	49375	1750	575	-6150	-1200
166	Keystone	538	*	Mini S&P	4/06	n/a	n/a	4213	7100	288	-2025	4025	-7188	3375	600	-863	4763
	Keystone	538	*	S&P	4/06	n/a	n/a	26175	27300	4025	-8725	18175	-28025	19500	4500	-325	20625
	Keystone	538	*	Mini Russell	4/06	n/a	n/a	13495	7430	-13075	-1735	875	-2345	4995	-7870	-4360	690
167	CoatTails	343		Bonds	5/01	0	4506	0	-2200	-4447	0	-2247	0	0	0	3175	0
	CoatTails	343		Nat Gas	5/01	-4350	-6525	0	0	-4580	0	0	0	0	0	0	0
	CoatTails	343		Euro C	5/01	-2175	838	738	-1713	-4425	0	0	0	0	0	5863	0
	CoatTails	343		Silver	5/01	830	-2175	-1975	0	227	0	0	0	0	0	0	-2250
	CoatTails	343		Soymeal	5/01	7380	1015	0	725	-1570	0	0	0	0	0	0	695
	CoatTails	343		Cotton	5/01	0	0	0	-3530	-2175	0	0	0	0	0	0	-2250
	CoatTails	343		Live Hogs	5/01	0	0	-2175	0	-3550	0	0	0	0	-2255	0	0
	CoatTails	343		Coffee	5/01	-4350	3525	0	0	-56	0	0	0	0	0	0	0
168	Andromeda	364		Euro C	12/01	5637	12875	-10089	2361	0	0	0	0	0	0	0	0
	Andromeda	364		Jap Yen	12/01	-2176	7149	-7813	-2451	2225	0	2225	0	0	0	0	0
	Andromeda	364		T Note	12/01	220	-4460	1610	1600	-4390	890	0	-2140	0	0	0	0
	Andromeda	364		Crude	12/01	2760	-3730	5950	-1850	0	0	0	0	0	0	0	0
	Andromeda	364		Heat Oil	12/01	2007	0	0	0	0	0	0	0	0	0	0	0
	Andromeda	364		Cotton	12/01	-2650	-4290	2365	-3765	-7420	0	0	0	0	0	0	0
	Andromeda	364		Corn	12/01	5839	-2614	774	-1712	12900	-988	0	0	11188	0	0	0
169	Andromeda	364		Coffee	12/01	-7875	10500	2962	-8851	18825	-2269	0	0	7369	3375	0	0
	Top Ten System	228		T Note	1/94	9200	-400	-380	5310	-100	180	-730	-6630	4710	4260	-4160	-520
	Top Ten System	228		Cotton	1/94	520	-1310	80	-2320	-3450	-2825	4880	2475	3270	-2275	-75	-1585
	Top Ten System	228		Sugar	1/94	-6686	1311	4390	-2620	-2444	-762	-1848	1288	-1165	-605	-1310	1310
	Top Ten System	228		S Franc	1/94	-3177	-12638	-6000	-2712	3938	7113	-4050	550	7300	-6100	-4375	-625
	Top Ten System	228		B Pound	1/94	-12731	-7258	-6570	-14507	11751	4275	-1400	6013	719	1900	-3931	-8069
	Top Ten System	228		Coffee	1/94	4371	-2419	-1256	2269	-3656	-3506	-431	6431	-1013	1144	1575	-2138
	Top Ten System	228		Jap Yen	1/94	-8113	4838	-15588	2663	16163	900	-1650	7350	1425	6638	-2888	7588
170	Auto NRangerR Sh Term	641		Mini S&P	4/08	n/a	n/a	n/a	n/a	2413	1713	-300	-2738	-1988	975	-825	-888
171	LPR Atrillion	663	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
172	Naka89	525	*	Mini S&P	12/05	n/a	750	-6613	5238	-4313	-100	450	-800	2625	1425	1363	-838
173	RC Intermediate	610	*	Mini S&P	12/07	n/a	n/a	n/a	688	-1750	450	1050	-1713	2713	-1513	-200	-38
	RC Intermediate	610	*	S&P	12/07	n/a	n/a	n/a	8550	10150	2975	-3925	-11350	12350	225	6500	200
174	Lima SW	628		Mini Russell	1/08	n/a	n/a	n/a	n/a	-9335	3285	-1895	2495	135	-785	-1550	155
175	Countdown	338		Bonds	5/01	-1650	-806	1694	394	456	0	0	456	0	0	5644	0
	Countdown	338		Nat Gas	5/01	-2175	-2175	0	-2175	745	0	0	0	0	0	-2255	0
	Countdown	338		Euro C	5/01	3588	3950	-4350	-2738	-4350	0	0	0	0	0	0	0
	Countdown	338		Silver	5/01	-1720	-2175	12200	-4350	-4350	0	0	0	0	0	0	5625
	Countdown	338		Soymeal	5/01	-490	-2175	-1715	2115	395	0	0	0	0	0	0	-2255
	Countdown	338		Cotton	5/01	0	-2175	-2175	-2770	1788	0	0	0	0	0	0	0
	Countdown	338		Live Hogs	5/01	0	5465	-3550	-2175	-2100	0	0	0	0	0	0	0
	Countdown	338		Coffee	5/01	-2175	2081	0	-2175	-3660	0	0	0	0	0	0	0
176	LPR ML-7	655	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	375	-925
177	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	n/a	11905	10220	1105	-195	3580	2775	-3800	-1730	-960
178	LPR HYL-6	662	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
179	EVE T Bond	288		Bonds	3/98	13840	1050	-990	2570	4720	-1580	-420	590	4130	5090	-2340	-7040
180	Watch and Wait	126		Bonds	5/91	-7370	2370	-2050	2160	-2080	100	380	0	0	1130	0	780
	Watch and Wait	126		Jap Yen	5/91	413	-13038	502	602	-7450	263	38	0	-6238	-2388	0	438
	Watch and Wait	126		Gold	5/91	1320	430	3090	1670	9300	1000	0	2220	4560	0	40	30
	Watch and Wait	126		Coffee	5/91	2758	6771	2402	2909	2120	394	38	0	38	0	0	38
	Watch and Wait	126		Pork Bellies	5/91	1364	-2052	1084	868	5236	528	0	0	0	0	-3396	-1924
181	GK-Currency Trader	294		\$ Index	7/98	5260	-530	-4730	1720	4740	1110	0	0	8680	-5750	0	0
	GK-Currency Trader	294		S Franc	7/98	-1924	551	-7613	-4050	6312	2325	0	0	10250	-13238	0	-11775
	GK-Currency Trader	294		Jap Yen	7/98	-21263	11838	-10400	-8788	10751	1113	-3313	0	6938	0	0	2588
	GK-Currency Trader	294		Euro C	12/98	12000	-588	-3738	9525	15163	-3950	0	0	23238	-15775	0	0
182	Andromeda-2	441		Euro C	10/03	5637	12875	-12239	7224	0	0	0	0	0	0	0	0
	Andromeda-2	441		Jap Yen	10/03	-3801	8249	-6688	-2451	2225	0	2225	0	0	0	0	0
	Andromeda-2	441		T Note	10/03	2300	-2900	1610	2450	-2990	890	-740	0	0	0	0	0
	Andromeda-2	441		Crude	10/03	2760	-3720	5950	-1410	0	0	0	0	0	0	0	0
	Andromeda-2	441		Heat Oil	10/03	2007	0	0	0	0	0	0	0	0	0	0	0
	Andromeda-2	441		Cotton	10/03	-2650	-3690	2365	-2485	-1970	0	0	0	0	0	0	0
	Andromeda-2	441		Corn	10/03	5839	-2614	949	-1712	5325	575	0	0	0	0	0	0
	Andromeda-2	441		Coffee	10/03	-6994	10500	2962	-5476	18825	-2269	0	0	7369	3375	0	0

																	Combined	
Mar 2009	April 2009	May 2009	June 2009	July 2009	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)
-7525	-6700	0	3875	10450	10550	42175	20	40.0	12113	-7196	3	52500	20.1%	14.9%	106450	47975	31.2%	38.3%
0	-4225	0	4245	755	-17695	45345	18	38.9	6199	-5556	3	45000	-39.3%	14.9%	124605	126820	42.6%	38.3%
-1080	1300	-4500	4210	4680	16070	13330	25	48.0	4309	-2741	4	31200	51.5%	14.9%	31790	30680	15.7%	38.3%
3290	1680	1100	1440	1540	9030	2780	35	57.1	973	-694	4	9600	94.1%	14.8%	-34350	44830	-17.1%	-1.9%
-1630	-1100	1420	-930	-1380	4910	6250	88	56.8	675	-758	6	84375	5.8%	14.8%	-3300	29260	-0.2%	-1.9%
-630	-5560	1750	1450	6150	-1820	19990	73	45.2	1757	-1495	4	9600	-19.0%	14.1%	13980	54280	8.1%	21.1%
-275	0	1325	-525	-1125	-625	3475	24	50.0	540	-592	3	2250	-27.8%	14.1%	-8325	18525	-20.5%	21.1%
300	-3300	6200	3975	-7113	25194	8363	57	52.6	2310	-1631	6	6000	419.9%	14.1%	42394	51600	39.1%	21.1%
-4325	-3950	6350	1000	-3275	-28513	36213	45	40.0	1624	-2139	6	9000	-316.8%	14.1%	-7875	62688	-4.8%	21.1%
-3581	150	1706	-2794	-6000	-16125	17100	78	38.5	1313	-1158	8	7200	-224.0%	14.1%	59438	65456	45.7%	21.1%
-3180	3140	420	5670	2105	27940	9765	77	46.8	2044	-1116	6	9000	310.4%	14.1%	64705	28780	39.8%	21.1%
-15500	1875	-7825	-1150	-2300	11575	40100	46	32.6	7058	-3040	6	84375	13.7%	13.7%	70475	40100	32.3%	32.3%
-550	-488	1450	-3350	-663	-913	9875	198	51.5	487	-527	10	6750	-13.5%	12.9%	11900	9875	52.9%	46.9%
-2575	-825	6225	-16225	-2275	10050	41150	199	52.3	2427	-2555	10	42188	23.8%	12.9%	62125	41150	44.2%	46.9%
860	4960	4675	-3005	225	-2035	13385	195	52.8	671	-773	11	6000	-33.9%	12.9%	11895	21860	59.5%	46.9%
0	0	0	0	-2263	-1334	2263	3	33.3	3175	-2252	1	9600	-13.9%	12.0%	-5628	8972	-7.0%	-4.7%
0	0	0	0	0	0	0	1	0.0	0	0	1	13500	0.0%	12.0%	-15425	15455	-13.7%	-4.7%
0	0	0	0	0	5863	0	1	100.0	5863	0	0	10500	55.8%	12.0%	8563	7575	9.8%	-4.7%
0	0	0	-885	0	-3135	3135	2	0.0	2402	-1568	2	12000	-26.1%	12.0%	-6228	7058	-6.2%	-4.7%
0	0	0	0	3495	4190	0	2	100.0	2095	0	0	6000	69.8%	12.0%	12490	2695	25.0%	-4.7%
0	0	0	1875	0	-375	2250	2	50.0	1875	-2250	1	6000	-6.3%	12.0%	-17000	18875	-34.0%	-4.7%
0	0	0	0	0	-2255	2255	1	0.0	0	-2255	1	3150	-71.6%	12.0%	-5725	5725	-21.8%	-4.7%
-975	0	0	6206	0	5231	975	2	50.0	8606	-3375	1	7200	72.7%	12.0%	2175	6525	3.6%	-4.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	10500	0.0%	11.8%	35963	18800	44.2%	1.8%
0	0	0	0	0	2225	0	1	100.0	2225	0	0	9000	24.7%	11.8%	-175	14125	-0.3%	1.8%
0	0	1300	0	-400	-350	2140	4	50.0	1095	-1270	1	5400	-6.5%	11.8%	-1030	9850	-2.5%	1.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	11.8%	2940	14780	2.8%	1.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	11.8%	-2407	13012	-2.1%	1.8%
0	-1535	0	-2055	0	-3590	3590	3	33.3	795	-2191	1	6000	-59.8%	11.8%	-30995	30995	-66.7%	1.8%
-2150	0	0	-1038	713	7725	3763	6	50.0	4158	-1583	2	3600	214.6%	11.8%	8738	6863	31.3%	1.8%
-3713	0	0	-2494	0	2269	6206	5	40.0	5372	-2825	2	7200	31.5%	11.8%	-3038	20363	-5.4%	1.8%
-2300	-1400	2370	720	-1320	-4820	8730	33	33.3	1684	-1060	10	5400	-89.3%	11.3%	-3140	17320	-3.7%	-4.7%
-125	-885	1130	-2395	-490	1100	8975	23	30.4	2396	-978	5	6000	18.3%	11.3%	-7835	37075	-8.2%	-4.7%
-795	392	1266	-762	302	-2688	4536	26	46.2	727	-816	2	5400	-49.8%	11.3%	-12578	16072	-14.7%	-4.7%
-3938	-7750	6800	-2400	-1625	-9100	22788	22	40.9	2694	-2564	5	9300	-97.8%	11.3%	-38788	57825	-26.3%	-4.7%
-3931	1250	9550	1919	-1144	7150	16544	38	34.2	2684	-1109	4	6000	119.2%	11.3%	-62294	76431	-65.6%	-4.7%
-1369	-3113	-1181	-544	-225	-4369	8700	40	37.5	1185	-886	5	7200	-60.7%	11.3%	35606	57638	31.2%	-4.7%
-2188	-313	4425	-5550	2450	18188	6775	42	38.1	2610	-907	6	9000	202.1%	11.3%	52813	33288	37.1%	-4.7%
2438	2825	1425	-1238	88	1488	8450	74	56.8	570	-703	5	13500	11.0%	11.0%	6238	8450	34.7%	34.7%
n/a	388	-650	150	850	738	950	33	63.6	157	-213	3	6750	10.9%	10.9%	738	950	10.9%	10.9%
-1425	250	113	-1000	-1450	613	5175	175	24.0	547	-168	11	6750	9.1%	9.1%	-7925	10875	-31.3%	-31.3%
600	-1088	1313	-863	-988	-275	3300	171	66.7	174	-353	4	6750	-4.1%	8.4%	-2325	4338	-20.7%	25.1%
3300	-5425	8625	-4300	-4775	4400	26500	172	65	973	-1696	5	42188	10.4%	8.4%	22825	26500	32.5%	25.1%
755	-3325	-3220	-900	5815	965	10330	43	37.2	1453	-825	6	12000	8.0%	8.0%	-11605	17780	-61.1%	-61.1%
0	0	0	0	0	6100	0	2	100.0	3050	0	0	9600	63.5%	7.9%	4169	6856	5.2%	-2.9%
0	0	0	0	0	-2255	2255	1	0.0	745	-2255	1	13500	-16.7%	7.9%	-11740	12385	-10.4%	-2.9%
0	0	0	-2250	0	-2250	2250	1	0.0	1900	-2250	1	10500	-21.4%	7.9%	3500	13688	4.0%	-2.9%
0	0	0	0	0	5625	0	1	100.0	5625	0	0	12000	46.9%	7.9%	5635	8700	5.6%	-2.9%
0	0	0	0	5945	3690	2255	2	50.0	5945	-2255	1	6000	61.5%	7.9%	9430	6065	18.9%	-2.9%
0	0	0	1235	-2250	-1015	2250	2	50.0	1235	-2250	1	6000	-16.9%	7.9%	-8522	9295	-17.0%	-2.9%
0	0	0	0	-2255	-2255	2255	1	0.0	505	-2255	1	3150	-71.6%	7.9%	-6260	10080	-23.8%	-2.9%
0	0	0	-2250	0	-2250	2250	1	0.0	690	-2250	1	7200	-31.3%	7.9%	-12529	12529	-20.9%	-2.9%
763	800	-1013	463	63	525	1375	60	65.0	160	-272	3	6750	7.8%	7.8%	525	1375	7.8%	7.8%
230	-995	1510	-75	290	1735	8335	99	46.5	682	-560	5	22500	7.7%	7.7%	20395	8335	41.8%	41.8%
n/a	400	-263	25	338	500	500	21	61.9	154	-188	3	6750	7.4%	7.4%	500	500	7.4%	7.4%
2280	0	0	0	0	710	9410	20	45.0	1639	-1276	4	9600	7.4%	7.4%	8680	19650	7.8%	7.8%
0	240	0	0	610	3240	0	11	100.0	295	0	0	9600	33.8%	6.3%	8070	10320	4.5%	9.0%
0	0	0	0	0	-7888	9000	7	71.4	223	-4497	2	9000	-87.6%	6.3%	-18475	31213	-11.1%	9.0%
0	0	1180	0	-430	8600	430	8	87.5	1290	-430	1	9999	86.0%	6.3%	15720	5560	8.5%	9.0%
544	356	0	38	131	1575	0	9	100.0	175	0	0	7200	21.9%	6.3%	52425	7219	39.4%	9.0%
1316	428	0	0	0	-3048	5320	5	60.0	757	-2660	2	3600	-84.7%	6.3%	7968	12024	12.0%	9.0%
-5530	0	3290	0	1370	3170	11280	6	66.7	3613	-5650	2	3600	88.1%	5.2%	24010	11280	59.3%	18.0%
0	0	3950	0	-263	-8750	25013	6	50.0	5508	-8425	2	9300	-94.1%	5.2%	-7638	26888	-7.3%	18.0%
0	0	-5488	0	-2625	-788	8113	6	50.0	3546	-3809	2	9000	-8.8%	5.2%	-20550	36988	-20.3%	18.0%
0	0	3000	0	1550	8063	15775	6	66.7	7772	-11532	1	10500	76.8%	5.2%	67375	15775	59.2%	18.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	10500	0.0%	4.5%	23463	16088	37.8%	6.0%
0	0	0	0	0	2225	0	1	100.0	2225	0	0	9000	24.7%	4.5%	-2463	9838	-4.6%	6.0%
0	0	1300	0	-1260	190	1260	4	50.0	1095	-1000	1	5400	3.5%	4.5%	510	4600	1.6%	6.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	4.5%	2370	9650	3.0%	6.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	4.5%	-4187	6195	-4.7%	6.0%
0	-1535	0	-975	0	-2510	2510	3	33.3	795	-1651	1	6000	-41.8%	4.5%	-10940	12405	-30.8%	6.0%
-2150	0	0	50	713	-813	2675	5	60.0	621	-1338	2	3600	-22.6%	4.5%	4188	6688	19.7%	6.0%
-3713	0	0	-675	0	4088	4388	5	40.0	5372	-2219	2	7200	56.8%	4.5%	11906	10519	27.9%	6.0%

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
						2004	2005	2006	2007	2008							
Col.17 (1)	(2)	(3)	(4)	(5)													
183	Moving Avg. Reversal	322		Bonds	6/00	940	-5220	4590	-3260	-11880	-3760	-640	-10810	6590	0	1260	4270
	Moving Avg. Reversal	322		Euro C	6/00	-3051	2649	-15450	7899	17288	-2175	0	0	23238	-15425	-13300	1963
	Moving Avg. Reversal	322		Coffee	6/00	-12207	12432	-12262	919	9938	4163	0	0	11794	0	0	2175
	Moving Avg. Reversal	322		Crude	6/00	7410	-6580	-1380	16660	112040	8380	0	48420	0	25460	0	5850
	Moving Avg. Reversal	322		Cotton	6/00	11710	-11220	-5020	-7770	16520	0	9915	0	5370	0	0	2815
	Moving Avg. Reversal	322		Gold	6/00	-1810	-3670	10990	-9930	-23990	0	-830	-9390	-3150	-4500	6130	0
	Moving Avg. Reversal	322		Jap Yen	6/00	-11688	12825	-7188	3100	3424	4125	0	-6513	8700	0	0	-3813
184	LPR Accentive	653	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	100	750	
185	RC Countertrend	642	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	-1038	2113	-1475	-3725	-350	1838	313	3650
	RC Countertrend	642	*	S&P	6/08	n/a	n/a	n/a	n/a	-14250	12500	-18825	-17900	3425	-6975	-2050	18000
186	Night & Day Daytrading	26	*	S&P	1/87	6100	-11625	-5950	4950	-2200	0	0	0	0	0	0	0
187	Spartan	535		Mini S&P	2/06	n/a	n/a	3500	-1663	0	0	0	0	0	0	0	0
188	Zenith* 1000	233		S&P	10/95	19050	-19875	48875	37550	-4125	0	0	-1650	7225	-4225	-5400	9525
189	SP \ U	232		S&P	9/95	-5825	-18350	-1775	-3575	2150	1450	-12225	17275	5125	-7275	-3675	-5400
190	Delta Threshold	136	*	S&P	10/90	15050	-5625	-6650	-23000	-8575	2275	-5975	-9325	3950	5700	-4900	-1050
191	Strategic	335		S Franc	10/99	-4727	-6688	8488	-9489	-75	4438	0	0	0	0	3638	-538
192	Basis II	270		S Franc	1/98	15014	11213	-3450	-8938	2587	6250	-3463	-2825	0	0	0	-363
	Basis II	270		Jap Yen	1/98	-4401	14387	-5975	2187	7125	4125	-7413	0	2425	0	0	0
	Basis II	270		Bonds	1/98	4670	-2520	-1110	-1410	-1040	2410	0	-610	0	0	0	0
	Basis II	270		T Note	1/98	4990	-5510	-2140	6280	-1320	2090	410	-3710	-910	0	0	0
	Basis II	270		Cotton	1/98	-14145	-590	-5620	-4315	-4850	0	6580	0	5345	-3175	0	-290
	Basis II	270		Crude	1/98	2260	0	-1130	18500	1050	0	0	0	0	0	0	0
	Basis II	270		Nat Gas	1/98	0	0	0	0	-4330	0	0	0	0	0	0	0
193	RC Magic	659	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	RC Magic	659	*	S&P	4/09	n/a	n/a	n/a	n/a	na/	n/a	n/a	n/a	n/a	n/a	n/a	n/a
194	CTA3 SW	621		Euro C	1/08	n/a	n/a	n/a	n/a	1600	-7950	-6163	-4650	-2075	15275	-8375	-6850
195	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	719	0	475	0	0	0	-2994	0
	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	-1791	288	-119	0	2441	0	-1653	0
	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	1734	0	3559	-1528	1506	1003	2209	0
196	Pendulum	304		S&P	1/00	-3675	-5675	-15175	42075	9800	6300	-3125	12450	-1125	-2850	-4375	300
197	RC Proof+	631	*	Mini S&P	4/08	n/a	n/a	n/a	n/a	2363	-325	-2713	-450	-388	1225	-488	1900
	RC Proof+	631	*	S&P	4/08	n/a	n/a	n/a	n/a	13650	400	-14675	-1350	-1575	2200	-2225	7850
198	RC Constant	644	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	-750	988	-675	-650	350	-2350	825	-1013
	RC Constant	644	*	S&P	6/08	n/a	n/a	n/a	n/a	7600	9250	-6275	-1550	4450	-11350	4150	-5125
199	RC Strength	661	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	RC Strength	661	*	S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
200	Kilo SW	627		Mini Midcap	1/08	n/a	n/a	n/a	n/a	14245	2840	-975	3215	-1160	-2300	835	-2290
201	Alpha DT	619	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	-7380	1455	2180	-1060	-615	-3285	-830	-575
202	Genesis B	332		Jap Yen	1/01	-10513	12463	-5350	713	2338	0	363	0	0	0	0	-3625
203	Axiom Long Term	471		T Note	4/04	-4681	-688	1013	-2988	11019	0	175	-6150	0	10144	0	0
	Axiom Long Term	471		\$ Index	4/04	-3075	2945	-4555	-1035	7750	-2350	175	0	0	0	-3075	0
	Axiom Long Term	471		Crude	4/04	0	4825	6740	-770	0	0	0	0	0	0	0	0
	Axiom Long Term	471		Corn	4/04	-2563	2375	-4575	-6200	22025	50	0	9925	0	0	0	0
	Axiom Long Term	471		Cotton	4/04	5835	-3270	-2105	5550	6185	0	0	0	0	0	0	0
204	Time	496		Nikkei	4/05	n/a	6075	1150	-1500	-5625	-1225	0	-3950	1025	0	-375	-175
	Time	496		Nasdaq	4/05	n/a	13000	1450	6075	-26400	4150	0	-23275	-3975	0	2600	700
	Time	496		S&P	4/05	n/a	14550	2900	2125	-18575	5050	0	-10500	-2000	0	2875	-3350
216	DCB Lean Hogs	542		Live Hogs	12/05	n/a	0	1255	245	-780	0	25	15	0	-825	325	355
206	Ultimate Trading Dev. I	323		Euro C	8/00	6725	-5001	9901	14750	25788	5775	0	0	23238	-14875	0	-16300
	Ultimate Trading Dev. I	323		Jap Yen	8/00	-5926	2174	-12063	-2463	7239	888	-5675	0	9538	0	0	1188
207	RC Coach	648	*	Mini S&P	8/08	n/a	n/a	n/a	n/a	3813	1675	-375	100	1300	1113	-225	363
	RC Coach	648	*	S&P	8/08	n/a	n/a	n/a	n/a	17175	8775	-7700	6200	6850	3050	-1350	3325
208	Delta DT	625	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	450	90	4385	-1965	-80	-2260	-625	-1100
209	Challenger	350		Bonds	3/01	5220	780	9950	4340	-5790	-3170	0	-4080	2520	0	0	1650
	Challenger	350		B Pound	3/01	-4470	-8894	8044	1482	11012	-3175	0	0	16438	0	0	6669
	Challenger	350		Euro C	3/01	8524	9075	-15813	8587	8038	-7300	0	0	23238	-19550	0	2713
	Challenger	350		Cotton	3/01	7055	-12445	805	-4560	9005	0	9915	0	5370	0	-1735	-4625
	Challenger	350		Jap Yen	3/01	2212	8725	-9563	5687	-2500	4125	0	-9475	6550	0	0	-3813
	Challenger	350		S Franc	3/01	2725	6963	-15038	-3538	1887	-3188	0	0	10250	-13600	0	-38
210	DCB Wheat	540		Wheat	12/05	n/a	0	175	513	-100	-63	0	0	0	0	0	-2450
211	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	n/a	-810	1345	2990	1105	1340	-230	-4995	-1185	150
212	FMSadvantage	507		Mini S&P	9/05	n/a	-475	325	2588	-10213	-250	25	13	2275	-5400	0	38
213	RC Shine	576	*	Mini S&P	2/07	n/a	n/a	n/a	-2913	-2475	925	-1425	-3075	-800	225	1150	-388
	RC Shine	576	*	S&P	2/07	n/a	n/a	n/a	6050	4850	6000	-4450	-12400	-1175	1800	6050	-1775
214	PowerTrader	575		Coffee	10/06	n/a	n/a	-4200	-600	7294	1106	3600	2644	-619	-6619	956	2963
	PowerTrader	575		Gold	10/06	n/a	n/a	305	-6400	-36815	-15625	0	0	0	-6685	0	0
	PowerTrader	575		Nasdaq	10/06	n/a	n/a	5596	-6500	60125	6250	0	62700	0	0	900	-11000
	PowerTrader	575		Sugar	10/06	n/a	n/a	-54	-4279	8624	-1166	-185	2087	-203	-602	-2644	2881
	PowerTrader	575		Copper	10/06	n/a	n/a	5000	19988	-34813	0	0	0	0	0	0	0
	PowerTrader	575		Crude	10/06	n/a	n/a	2665	-9975	-1010	0	0	0	0	0	0	0
215	S&P Day	436		S&P	6/03	12875	-31375	-8050	2650	-22300	-4600	0	0	-3100	0	6350	-13825
216	Natural Gas Trader- GA	505		Nat Gas	8/05	n/a	9510	58010	6180	32950	1320	-4160	-7710	-2210	810	370	-5340
217	CTA4 SW	622		B Pound	1/08	n/a	n/a	n/a	n/a	-26600	-8744	169	-1850	-2169	-144	5544	1900

															Combined			
Mar 2009	April 2009	May 2009	June 2009	July 2009	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)
-8800	-7770	5250	0	-13610	-28020	28020	15	33.3	4058	-4827	4	9600	-291.9%	3.4%	-35690	45130	-39.8%	-4.7%
-12263	0	5750	0	1550	-10663	39025	9	55.6	7338	-11857	2	10500	-101.6%	3.4%	14200	39025	14.5%	-4.7%
0	-994	-8231	-2381	-3263	3263	14869	8	50.0	5180	-4364	3	7200	45.3%	3.4%	-13050	29363	-19.4%	-4.7%
0	-3200	-13560	2860	-18000	56210	32040	10	60.0	15185	-8725	2	13500	416.4%	3.4%	81280	39770	65.1%	-4.7%
0	-4965	-1730	-4510	-4445	2450	15650	10	30.0	6033	-2236	7	6000	40.8%	3.4%	-5740	28000	-10.3%	-4.7%
-570	0	5300	0	-2670	-9680	19640	9	33.3	4400	-3809	4	9999	-96.8%	3.4%	-32140	40330	-34.7%	-4.7%
-1938	0	-5363	0	-6500	-11300	17613	8	25.0	6413	-4021	5	9000	-125.6%	3.4%	-37488	37488	-45.0%	-4.7%
-175	-163	213	50	-563	213	1350	84	66.7	144	-281	3	6750	3.1%	3.1%	213	1350	3.1%	3.1%
1750	-575	388	-1200	1063	3788	7550	175	40.0	558	-336	9	6750	56.1%	1.8%	4350	7550	55.2%	26.2%
13525	-4850	2775	-5700	3175	-2900	49425	176	51.7	1949	-2120	7	42188	-6.9%	1.8%	10625	49425	21.6%	26.2%
0	0	0	0	0	0	0	0	0.0	0	0	0	42188	0.0%	0.0%	-26500	46500	-2.7%	-2.7%
0	0	0	0	0	0	0	1	0.0	1069	0	1	13500	0.0%	0.0%	1838	6275	3.9%	3.9%
-11125	0	11325	-5625	-400	-350	11225	16	43.8	4993	-3930	3	84375	-0.4%	-0.4%	121475	46275	10.3%	10.3%
5550	6450	-5675	-1000	-2000	-1400	20800	48	47.9	3007	-2821	7	84375	-1.7%	-1.7%	109463	59125	9.2%	9.2%
5475	2400	-1800	-800	3275	-775	18150	125	23.2	2139	-654	21	42188	-1.8%	-1.8%	-141275	171863	-17.5%	-17.5%
-2488	-7150	4338	-2463	0	-225	10175	8	37.5	4138	-2528	4	9300	-2.4%	-2.4%	-16113	31075	-17.3%	-17.3%
-6375	0	5263	0	-5413	-6925	13175	11	18.2	5757	-2051	7	9300	-74.5%	-2.5%	14275	16688	13.1%	15.3%
0	0	0	0	0	-863	7413	5	40.0	3275	-2471	3	9000	-9.6%	-2.5%	33963	21463	32.1%	15.3%
0	0	0	0	0	1800	610	2	50.0	2410	-610	1	9600	18.8%	-2.5%	4360	17120	3.9%	15.3%
0	-550	3590	0	-390	530	5170	8	37.5	2030	-1112	4	5400	9.8%	-2.5%	9910	16510	15.6%	15.3%
0	-2050	0	725	-3310	3825	8150	11	45.5	3201	-2034	3	6000	63.8%	-2.5%	-20530	38685	-29.1%	15.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	-2.5%	32010	17400	20.2%	15.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	-2.5%	45050	13540	28.4%	15.3%
n/a	275	625	-988	-488	-575	2338	34	47.1	235	-241	7	6750	-8.5%	-4.4%	-575	2338	-8.5%	-4.4%
n/a	1650	3350	-4975	-1600	-1575	10725	34	52.9	1036	-1262	4	42188	-3.7%	-4.4%	-1575	10725	-3.7%	-4.4%
4988	2150	4525	9400	-888	-613	22288	118	66.9	1176	-2393	3	10500	-5.8%	-5.8%	6550	24863	39.4%	39.4%
-2915	-447	-2462	1378	-731	-7696	9518	12	25.0	1081	-1215	5	9600	-80.2%	-6.6%	-7452	9937	-51.8%	-20.5%
725	-1057	331	0	1700	2655	1985	15	46.7	1124	-653	2	9600	27.7%	-6.6%	-1745	4400	-12.1%	-20.5%
-3669	847	1349	-955	-1193	3129	3669	26	46.2	1262	-860	5	9600	32.6%	-6.6%	322	3863	2.2%	-20.5%
-2100	-5500	-4000	1725	-3625	-5925	33250	41	36.6	5200	-3230	5	84375	-7.0%	-7.0%	36075	65125	4.4%	4.4%
1738	-588	563	-1075	-1675	-775	5863	123	35.0	433	-243	7	6750	-11.5%	-7.8%	4238	5863	47.1%	45.7%
11850	-2700	3475	-5325	-975	-3050	30050	125	60.8	1229	-1968	4	42188	-7.2%	-7.8%	25600	30050	45.5%	45.7%
1113	313	100	-1213	-300	-2513	3650	98	37.8	355	-257	5	6750	-37.2%	-8.2%	-925	3650	-11.7%	18.7%
11025	875	875	-6300	-1525	-1500	16375	99	57.6	1385	-1917	4	42188	-3.6%	-8.2%	11575	16375	23.5%	18.7%
n/a	100	288	-1213	338	-488	1488	25	44.0	206	-197	6	6750	-7.2%	-8.7%	-488	1488	-7.2%	-8.7%
n/a	-1525	1525	-5450	1675	-3775	8350	27	37.0	1148	-896	6	42188	-8.9%	-8.7%	-3775	8350	-8.9%	-8.7%
-1775	-2705	-3440	-1055	6080	-2730	16895	62	50.0	998	-1086	5	22500	-12.1%	-12.1%	9895	16895	27.8%	27.8%
4055	-1800	870	-1440	-340	-1385	6955	173	32.9	570	-291	9	11250	-12.3%	-12.3%	-7440	9015	-41.8%	-41.8%
0	7050	0	0	-4988	-1200	4988	4	50.0	3706	-4306	1	9000	-13.3%	-13.3%	888	22125	1.1%	1.1%
0	175	0	0	-1572	2772	6150	7	57.1	2667	-2627	2	5400	51.3%	-13.7%	2278	9050	7.8%	13.5%
175	-3075	0	0	0	-8150	8150	5	40.0	175	-2833	1	3600	-226.4%	-13.7%	-3945	8840	-20.2%	13.5%
0	0	0	0	0	0	0	1	0.0	0	0	1	13500	0.0%	-13.7%	10795	6100	14.8%	13.5%
0	0	0	-6088	0	3888	6088	4	50.0	4988	-3044	2	3600	108.0%	-13.7%	4975	12025	25.5%	13.5%
0	-3075	0	175	0	-2900	3075	2	50.0	175	-3075	1	6000	-48.3%	-13.7%	9295	5800	28.6%	13.5%
0	2975	2750	0	-1075	-50	5175	10	40.0	1844	-1238	3	15000	-0.3%	-14.0%	4200	8775	6.3%	1.3%
-3225	7350	3525	0	-7600	-19750	27250	9	55.6	3665	-9532	2	52500	-37.6%	-14.0%	-2525	28425	-1.1%	1.3%
-11050	8800	11700	0	-2950	-1425	24025	9	44.4	7106	-5959	2	84375	-1.7%	-14.0%	7025	32900	1.9%	1.3%
-580	190	0	0	0	-495	890	9	66.7	203	-572	2	3150	-15.7%	-15.7%	1010	2475	8.6%	8.6%
0	-4763	288	0	1550	-5088	35938	8	50.0	8310	-9582	3	10500	-48.5%	-16.2%	40613	35938	42.2%	22.0%
0	0	-3500	0	-500	1938	5675	7	42.9	4296	-2743	2	9000	21.5%	-16.2%	-1375	23413	-1.7%	22.0%
-1000	-2925	-25	-1338	-2000	-3338	8463	169	33.7	437	-252	10	6750	-49.4%	-16.9%	-3338	8463	-49.4%	-16.9%
1775	-10025	100	-6375	-9575	-4950	30500	171	59.1	1328	-1990	5	42188	-11.7%	-16.9%	-4950	30500	-11.7%	-16.9%
395	-65	115	-1065	-125	-2300	6955	88	30.7	562	-287	12	11250	-20.4%	-20.4%	-2020	6955	-11.3%	-11.3%
0	0	4210	0	-1420	-290	7250	8	50.0	2315	-2388	1	9600	-3.0%	-20.7%	17640	16280	21.6%	5.1%
0	0	350	0	3388	23669	5475	7	71.4	6876	-5343	1	6000	394.5%	-20.7%	20919	27569	41.0%	5.1%
0	0	-12563	0	1550	-11913	32125	8	62.5	6228	-14351	1	10500	-113.5%	-20.7%	34975	32125	39.2%	5.1%
-710	-1610	0	-1040	935	6500	10845	9	44.4	4596	-2371	4	6000	108.3%	-20.7%	-18300	34460	-35.9%	5.1%
-1038	0	-4463	0	-4575	-12688	16813	8	25.0	5338	-3894	5	9000	-141.0%	-20.7%	-23800	27400	-31.1%	5.1%
0	0	-8850	0	-263	-15688	22950	8	37.5	3808	-5422	3	9300	-168.7%	-20.7%	-9438	26575	-11.9%	5.1%
488	0	0	0	0	-2025	2513	3	33.3	488	-1256	2	9600	-21.1%	-21.1%	-1375	2869	-3.8%	-3.8%
585	-2035	410	295	190	-1380	9855	100	39.0	752	-503	6	6000	-23.0%	-23.0%	-1055	9855	-8.1%	-8.1%
3025	-3100	0	0	0	-3375	9825	239	28.9	564	-249	15	13500	-25.0%	-25.0%	-7813	14013	-14.5%	-14.5%
513	-675	-413	-375	400	-3938	6263	118	29.7	312	-179	17	6750	-58.3%	-25.5%	-5175	7163	-30.7%	6.1%
2550	-3450	-1675	-2050	2050	-8525	26125	120	63.3	894	-1736	4	42188	-20.2%	-25.5%	12600	26125	11.9%	6.1%
-2569	-1725	-3769	8138	-2288	1819	11381	31	35.5	2596	-1338	6	7200	25.3%	-25.8%	4200	11381	20.6%	-23.5%
0	0	1265	0	0	-21045	22310	5	20.0	1265	-5578	4	9999	-210.5%	-25.8%	-41645	45725	-147.0%	-23.5%
-3595	0	0	29675	0	84930	23195	8	50.0	27031	-5799	4	52500	161.8%	-25.8%	75201	31525	50.6%	-23.5%
-1729	-1681	1832	-2932	-1024	-5366	6317	36	25.0	1101	-566	7	5400	-99.4%	-25.8%	-1006	6317	-6.6%	-23.5%
0	0	0	0	-26838	-26838	26838	1	0.0	10981	-26838	1	13500	-198.8%	-25.8%	-36663	74875	-95.8%	-23.5%
0	0	0	0	-59795	-59795	59795	1	0.0	14465	-59795	1	13500	-442.9%	-25.8%	-68115	75270	-178.1%	-23.5%
0	0	-3275	-6650	0	-25100	25100	10	10.0	6350	-3494	7	84375	-29.7%	-29.7%	-73900	81350	-14.0%	-14.0%
7440	290	-930	7250	-1410	-4280	22280	85	45.9	1893	-1699	5	13500	-31.7%	-31.7%	114320	22280	207.4%	207.4%
-5563	2088	6900	1431	-1513	-1950	14619	128	39.8	1415	-961	10	6000	-32.5%	-32.				

Rank by % Chng	System Name	System #	Day Trd.	Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
						(6)					Aug	Sep	Oct	Nov	Dec	Jan	Feb
						2004	2005	2006	2007	2008	2008	2008	2008	2008	2008	2009	2009
(1)	(2)	(3)	(4)	(5)													
218	RC Pro	660	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
219	RC Pro	660	*	S&P	4/09	n/a	n/a	n/a	n/a	na/	n/a	n/a	n/a	n/a	n/a	n/a	n/a
220	RC Chance+	597	*	Mini S&P	8/07	n/a	n/a	n/a	4300	-1550	-663	-725	-1400	3138	-2413	-1663	1175
	RC Chance+	597	*	S&P	8/07	n/a	n/a	n/a	4050	4775	1475	-6000	-1800	15450	-9250	-8300	6700
221	LPR Calibre	654	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-425	-700
222	Miracle Trading Mthd.	31		Bonds	6/86	-5150	2250	-2600	14030	16590	-1560	-3640	3220	7020	-9090	2830	-2460
	Miracle Trading Mthd.	31		S&P	6/86	15000	9025	-17525	21400	-106563	-4700	-4963	-21575	8975	-30925	16250	12925
	Miracle Trading Mthd.	31		Pork Bellies	6/86	9772	-8796	6516	3604	8672	620	800	2808	2748	3820	-1712	-1952
	Miracle Trading Mthd.	31		Soybeans	6/86	3055	-4725	1345	-8800	-19155	-7375	5975	-16015	2200	-1885	0	-4870
223	Samurai_35	283		Bonds	5/98	5360	8630	-90	1940	-5110	-5070	-2480	-8220	14420	-2090	6350	-2150
226	Auto NRangeR	633		S&P	4/08	n/a	n/a	n/a	n/a	-53175	1700	-7550	-37725	-6600	0	0	5475
	Auto NRangeR	633		Mini S&P	4/08	n/a	n/a	n/a	n/a	-9925	363	-1450	-6938	-1350	0	0	1063
225	Black or White	124		Euro \$	5/90	400	450	-550	-2775	-825	150	-1075	-1075	975	0	-225	25
	Black or White	124		B Pound	5/90	4906	-7332	7019	-9406	-11231	25	-5150	0	-2575	0	-2575	0
	Black or White	124		Euro C	12/98	7400	-3062	-1549	4362	1074	10938	-1075	-4038	0	0	-3888	7175
	Black or White	124		Heat Oil	5/90	1029	22580	4763	15250	82488	0	12373	0	22403	0	-7174	0
	Black or White	124		Live Cattle	5/90	-4468	1892	-3748	-1032	4908	0	2708	0	844	0	-76	0
	Black or White	124		Cotton	12/92	-6100	-11620	-315	-11575	17875	0	7350	0	5305	0	0	-1250
226	DCB Coffee	543		Coffee	12/05	n/a	0	-4106	-1481	2306	656	225	75	0	-38	-38	-3169
227	RC Edge	567	*	Mini S&P	10/06	n/a	n/a	963	-2313	-8213	-125	-63	-1250	-1450	-2813	1200	-725
	RC Edge	567	*	S&P	10/06	n/a	n/a	4925	12350	-19475	1050	-4050	1675	-7500	-3550	6725	-5625
228	GK-Interest Trader	348		Bonds	2/01	-8200	-30	1170	-3250	-13810	-2640	0	-10380	7560	0	0	-3090
	GK-Interest Trader	348		T Note	2/01	-6380	-6910	3200	-100	-540	480	0	-3660	3250	0	0	740
229	Echo DT	626	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	-2360	-1610	-1025	2555	-990	1700	20	340
230	Natural Gas Offense	526		Nat Gas	8/05	n/a	39340	46900	2720	55640	-2510	-3760	-6700	-2210	820	370	-5340
231	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	n/a	-2200	-2725	-1250	-550	0	0	-150	-1100	-275
	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	n/a	-1550	-3175	-1250	-550	0	0	-150	-1100	-275
232	RUMI	618		Mini Midcap	2/08	n/a	n/a	n/a	n/a	-18925	-50	-5960	-13770	1515	-1765	4225	-1650
	RUMI	618		Mini Russell	2/08	n/a	n/a	n/a	n/a	-14345	3410	-2285	-12495	2215	-3775	5560	-1305
233	Natural Gas Trader-LA	506		Nat Gas	8/05	n/a	17720	47960	7290	17670	-9700	-7960	-4400	2230	1110	2530	-7360
234	AutoScalper2	650	*	Mini S&P	10/08	n/a	n/a	n/a	n/a	-1338	n/a	n/a	150	-1350	-138	150	-1100
235	RC Chance	565	*	Mini S&P	10/06	n/a	n/a	-688	4513	-3038	-1188	-1575	-2350	2288	-2413	-2288	1175
	RC Chance	565	*	S&P	10/06	n/a	n/a	-650	6600	-900	-600	-10150	-6475	11300	-9225	-10750	6725
236	RC Level	658	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
235	RC Level	658	*	S&P	4/09	n/a	n/a	n/a	n/a	na/	n/a	n/a	n/a	n/a	n/a	n/a	n/a
237	Sidewinder	298		Bonds	1/99	1860	-10150	1330	-6680	-2490	0	0	0	0	0	-60	-970
238	DCS II	111		Jap Yen	1/90	-14064	2325	-11852	-4450	14475	4125	-1713	0	9538	0	1088	-7550
	DCS II	111		S Franc	1/90	5150	-4826	-6326	-3576	9276	5250	-1950	0	6588	-3400	0	-6338
	DCS II	111		Pork Bellies	1/90	-652	8152	-9856	-2000	-20524	-5384	0	0	-1604	0	-412	1776
	DCS II	111		Coffee	1/90	-4706	6226	-13182	-2718	-1558	-10913	0	0	11794	0	-1106	-3881
	DCS II	111		Sugar	1/90	-1725	1366	9599	-2263	-2161	0	-3819	0	0	0	1378	560
239	CrudeExtreme	534	*	Mini Crude	1/06	n/a	n/a	645	5218	9000	-1533	38	-2173	575	5000	-813	-1163
240	RC Courage	592	*	Mini S&P	6/07	n/a	n/a	n/a	1712	-11800	-613	-788	-2363	-2888	-538	1425	-938
	RC Courage	592	*	S&P	6/07	n/a	n/a	n/a	-2200	-46025	1550	-6475	-12350	-14625	3225	8050	-2500
241	Mesa T-Notes	435		T Note	1/03	3226	-2350	-2575	5408	-11679	69	-1438	-2550	-3364	434	8075	-1434
242	CrudeSpyder	615		Crude	2/08	n/a	n/a	n/a	n/a	-3870	280	11250	-4870	-9150	-7165	6000	-1015
243	Oscar SW	629		Mini Midcap	1/08	n/a	n/a	n/a	n/a	-18695	535	-3260	-8445	-4295	1425	-1845	-4405
244	GEMS NG Mini	605		Mini Nat Gas	6/07	n/a	n/a	n/a	-770	-1645	-1470	-230	-118	688	-2100	375	38
245	RC Advance ++	570	*	Mini S&P	12/06	n/a	n/a	125	-4550	-7238	538	-2625	-3200	550	288	-225	0
	RC Advance ++	570	*	S&P	12/06	n/a	n/a	125	-10025	-12225	5950	-12925	-13050	2725	-775	-800	-2375
246	Zulu SW	630		Mini Russell	1/08	n/a	n/a	n/a	n/a	-12765	1945	-3775	-3295	-2145	1510	-2235	-3900
247	Cross Bow	331		S Franc	10/99	-3261	-201	4050	-5338	1076	-2850	-2900	5013	5688	-5875	-5663	-313
248	BondPat	121	*	Bonds	3/91	7280	-13080	-5620	-7310	-15460	1890	-910	-1540	-2070	-1390	-4160	3420
249	Beta DT	620	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	-2645	-2845	-265	185	190	675	-565	-275
250	DCB Lumber	544		Lumber	12/05	n/a	0	61	1092	-243	415	-53	0	-1626	486	0	-745
251	RC Success 3	519	*	Mini S&P	11/05	n/a	-638	-2850	-6675	8888	888	3825	1100	3713	-2650	-4400	-2400
	RC Success 3	519	*	S&P	11/05	n/a	-7350	-9475	-9400	46675	2975	15325	2225	20750	-15175	-21425	-11975
252	NCR	204		Bonds	12/93	1920	-3300	-3780	-7350	-5850	-890	-1760	-820	-1550	-2180	-1880	510
253	Trader's Profit Motive	93		S&P	9/89	29375	14325	27450	6725	-151175	-30025	0	0	-97325	0	0	-40050
254	Lil Gapper	247		B Pound	1/91	-16352	-14714	-1731	-7994	-15002	-1138	-1994	-3081	-2250	-813	1675	-2819
	Lil Gapper	247		Jap Yen	1/91	-8977	-9188	-9864	-10513	-6777	-963	1575	-1688	75	-1413	-4088	3763
	Lil Gapper	247		S Franc	1/91	-237	-15589	-10052	-13478	-3514	-2788	1400	-175	-1025	1125	-225	-263
255	Natural Gas Trader -MA	504		Nat Gas	8/05	n/a	31080	45810	8760	45060	1320	-6280	-6490	3660	-1500	1770	-8080
256	Dual Cross System	125		Bonds	5/91	-1920	2740	1100	1410	-8820	-1650	480	-1480	590	-9900	9350	-1000
	Dual Cross System	125		Soybeans	5/91	-7525	-1740	-3340	655	-15900	1350	-10950	-6510	-500	-1615	-5460	4035
	Dual Cross System	125		Euro C	12/98	1687	-2900	-774	3801	-4239	-5813	-1663	-9588	-4463	10675	2088	-2350
	Dual Cross System	125		Pork Bellies	5/91	-464	-1020	4720	2008	6392	3744	-968	-2296	2944	4160	-904	-768
257	Trender	17		Bonds	1/87	1090	9530	-9590	2650	6600	3090	-6540	-9920	6340	11210	-3390	-9550
	Trender	17		S Franc	1/87	-2462	-14901	-21714	-5352	5824	7975	-3150	1813	-2613	225	7938	3113
	Trender	17		S&P	1/87	12525	10875	1500	-5450	-107150	-12350	-7550	-12500	-13725	-38550	-11450	9650
258	Mike Culler System	104		S Franc	7/89	-20527	-3065	-5588	3525	-10788	3138	-6450	-3213	2313	50	-2550	-3075
	Mike Culler System	104		Jap Yen	7/89	-7263	-16552	3001	163	1163	-500	-6963	6363	-1450	4438	3113	-850
259	RC Success	461	*	S&P	4/04	36525	13925	-16100	29775	-13425	-4400	6950	-12125	4600	-19000	-7050	-20700

					12 Mos	12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	Min.Req	Min.Req		
Mar	April	May	June	July	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.	%Chng	Cap.Since	Cap.Since		
2009	2009	2009	2009	2009	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	(18)	(19)	(20)	(22)
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
n/a	-1638	1513	-1038	-975	-2138	2375	41	43.9	249	-288	5	6750	-31.7%	-32.8%	-2138	2375	-31.7%	-32.8%
n/a	-7750	3400	-4925	-4650	-13925	15075	41	39.0	1264	-1365	6	42188	-33.0%	-32.8%	-13925	15075	-33.0%	-32.8%
263	-800	-788	63	-925	-4738	5163	108	25.0	493	-223	13	6750	-70.2%	-33.6%	75	6613	0.6%	-2.7%
1450	-4225	-4100	1775	-4875	-11700	20925	109	56.9	1186	-1815	4	42188	-27.7%	-33.6%	-2750	20925	-3.3%	-2.7%
-675	-913	-163	175	313	-2388	3138	48	62.5	101	-301	3	6750	-35.4%	-35.4%	-2388	3138	-35.4%	-35.4%
5770	5930	-5100	3870	5610	12400	11080	16	50.0	5168	-3618	3	9600	129.2%	-36.1%	16460	52480	7.5%	-3.6%
22975	-22650	-3550	2650	5250	-19338	58838	37	29.7	11261	-5501	7	84375	-22.9%	-36.1%	-75450	199700	-3.9%	-3.6%
-48	-3352	0	-7108	1640	-1736	14172	14	42.9	2236	-1897	7	3600	-48.2%	-36.1%	36644	24932	44.4%	-3.6%
2065	-6135	-4065	-275	585	-29795	31905	16	43.8	2415	-5196	3	9000	-331.1%	-36.1%	-66405	85600	-32.2%	-3.6%
-280	-3530	1190	2860	-4490	-3490	16070	66	34.8	2404	-1364	10	9600	-36.4%	-36.4%	53300	27170	48.6%	48.6%
-1450	3150	225	7225	4275	-31275	68600	23	60.9	3855	-9482	6	84375	-37.1%	-36.6%	-34275	68600	-30.5%	-30.2%
-263	1625	88	1413	900	-4550	12888	24	62.5	779	-1804	6	13500	-33.7%	-36.6%	-5100	12888	-28.3%	-30.2%
-750	0	1175	0	75	-725	2150	9	55.6	480	-783	2	2250	-32.2%	-41.0%	7675	6025	17.5%	11.7%
-2738	0	5688	0	-2650	-9975	13038	10	20.0	4150	-2284	5	6000	-166.3%	-41.0%	-27994	52619	-23.9%	11.7%
-1600	-1075	-1150	0	-2950	2338	9000	12	16.7	9057	-1582	7	10500	22.3%	-41.0%	23888	10425	21.0%	11.7%
-6334	-3692	-11256	0	-23411	-17090	51866	11	18.2	17388	-5768	9	15000	-113.9%	-41.0%	39581	60274	13.5%	11.7%
0	0	240	-576	848	3988	1484	7	57.1	1428	-573	2	3000	132.9%	-41.0%	-6040	18244	-10.3%	11.7%
0	-2970	0	-2425	-2090	3920	8735	8	50.0	3610	-2630	2	6000	65.3%	-41.0%	47670	30110	47.0%	11.7%
-2569	881	0	0	638	-3338	5906	14	64.3	342	-1284	3	7200	-46.4%	-46.4%	-7538	9150	-27.9%	-27.9%
1588	-838	-850	-588	-250	-6163	8275	148	25.7	312	-164	18	6750	-91.3%	-47.6%	-10025	12313	-52.4%	-12.2%
9600	-6325	-4200	-2875	-2050	-17125	28650	149	58.4	830	-1441	7	42188	-40.6%	-47.6%	-6950	32750	-5.8%	-12.2%
0	-1000	3290	0	-1420	-7680	16140	11	27.3	4847	-2780	4	9600	-80.0%	-48.3%	-32160	43460	-39.0%	-29.0%
0	0	30	0	-400	440	7510	9	44.4	2610	-1996	2	5400	8.1%	-48.3%	-5180	24860	-11.2%	-29.0%
485	-2835	235	-1455	-370	-2950	4470	82	40.2	522	-411	7	6000	-49.2%	-49.2%	-5940	6045	-62.5%	-62.5%
7430	300	-940	7250	-1400	-6690	19850	83	47.0	1768	-1720	4	13500	-49.6%	-49.6%	152270	22410	276.2%	276.2%
-1650	1088	-888	-1700	1138	-5338	6950	69	26.1	503	-282	13	6750	-79.1%	-54.1%	-8313	10138	-61.6%	-41.3%
-1650	1363	-1100	-988	75	-5625	6175	70	25.7	438	-260	13	13500	-41.7%	-54.1%	-8400	9750	-31.1%	-41.3%
755	-1530	1130	970	4145	-11985	20555	51	33.3	2044	-1373	10	22500	-53.3%	-54.5%	-10880	23165	-32.2%	-37.0%
-310	-1715	335	1105	2430	-6830	16340	58	32.8	1878	-1092	8	12000	-56.9%	-54.5%	-8245	16765	-45.8%	-37.0%
8460	-360	1230	7250	-1490	-8460	25510	90	45.6	1765	-1652	6	13500	-62.7%	-62.7%	100900	25750	183.0%	183.0%
-650	-300	-900	613	-725	-4250	6225	83	63.9	350	-761	3	6750	-63.0%	-63.0%	-4250	6225	-63.0%	-63.0%
1025	-800	-788	88	-975	-7800	7838	136	22.8	503	-223	15	6750	-115.6%	-63.8%	-1775	8488	-9.3%	-3.6%
5175	-4200	-4075	3925	-5050	-23400	30325	136	56.6	1114	-1849	6	42188	-55.5%	-63.8%	-3200	30325	-2.7%	-3.6%
n/a	-3438	-725	-463	-913	-5538	5538	33	30.3	229	-340	7	6750	-82.0%	-63.9%	-1	5538	0.0%	-63.9%
n/a	-15775	-3100	-2250	-4600	-25725	25725	31	32.3	1113	-1757	7	42188	-61.0%	-63.9%	-1	25725	0.0%	-63.9%
0	0	0	-2570	-2580	-6180	8690	8	50.0	1030	-2575	3	9600	-64.4%	-64.4%	1820	31920	1.8%	1.8%
0	0	-2388	0	-1475	1625	11738	8	50.0	4735	-4329	2	9000	18.1%	-68.9%	51925	47375	29.1%	3.5%
-4138	0	4725	0	-263	475	13875	8	37.5	5521	-3218	3	9300	5.1%	-68.9%	12550	29113	6.8%	3.5%
-2052	-4076	0	7568	-4064	-8248	11752	8	25.0	4672	-2932	3	3600	-229.1%	-68.9%	-47664	70500	-66.8%	3.5%
-1388	-2306	-2775	-2175	-4913	-17663	18544	11	9.1	11794	-2947	8	7200	-245.3%	-68.9%	-113	102094	-0.1%	3.5%
0	-1445	0	2542	829	45	3819	8	62.5	1091	-1803	2	5400	0.8%	-68.9%	6910	10394	19.4%	3.5%
425	-3588	670	510	-438	-2488	5558	139	38.1	471	-319	6	3375	-73.7%	-73.7%	10468	5558	84.6%	84.6%
1325	-488	-725	-1175	-688	-8450	9150	178	30.3	366	-227	19	6750	-125.2%	-78.3%	-11350	14250	-77.6%	-57.3%
10375	-3825	-3175	-6275	-3850	-29875	43900	180	55.0	1126	-1745	9	42188	-70.8%	-78.3%	-49425	61175	-54.1%	-57.3%
1666	-2869	-2575	-738	394	-4330	11655	28	35.7	2169	-1445	9	5400	-80.2%	-80.2%	2358	18689	19.7%	6.6%
-5615	-3220	1970	-4815	5435	-10915	27880	203	48.3	800	-851	4	13500	-80.9%	-80.9%	-5130	27880	-25.3%	-25.3%
2760	990	685	-2505	130	-18230	22090	354	33.3	426	-290	12	22500	-81.0%	-81.0%	-22885	25765	-64.2%	-64.2%
113	-1625	0	-100	1083	-3348	5493	42	40.5	567	-520	5	3750	-89.3%	-89.3%	-2533	6773	-31.2%	-31.2%
-1313	-738	38	-650	-1738	-9075	10688	111	26.1	365	-240	12	6750	-134.4%	-89.8%	-16288	16688	-90.5%	-42.3%
-6600	-1800	3825	-325	-8725	-34875	43375	111	60.4	835	-2067	5	42188	-82.7%	-89.8%	-38925	43375	-34.6%	-42.3%
1885	-225	2890	-3950	-105	-11400	15480	298	41.6	538	-449	11	12000	-95.0%	-95.0%	-18405	20345	-96.9%	-96.9%
1025	-2125	-2575	0	1000	-9575	15663	19	47.4	1572	-2375	5	9300	-103.0%	-103.0%	-3825	25150	-4.1%	-4.1%
600	-2560	1320	350	80	-4970	13000	162	42.6	676	-555	7	4800	-103.5%	-103.5%	-99570	110740	-111.1%	-111.1%
915	-2375	30	-1920	-150	-6400	6610	162	30.9	570	-312	9	6000	-106.7%	-106.7%	-6985	7550	-73.5%	-73.5%
0	382	0	-1032	-1496	-3671	4085	11	36.4	403	-755	3	3300	-111.2%	-111.2%	-1982	4085	-16.4%	-16.4%
363	-4763	-550	-2425	-1113	-8413	18850	217	24.4	690	-274	21	6750	-124.6%	-112.0%	-16563	20763	-65.4%	-37.4%
1650	-23350	-2125	-10375	-4900	-46400	92200	218	25.2	3267	-1385	13	42188	-110.0%	-112.0%	-52050	92200	-32.9%	-37.4%
-960	-2000	3820	-160	-2930	-10800	12760	92	51.1	272	-524	5	9600	-112.5%	-112.5%	-60330	64230	-39.5%	-39.5%
0	0	46675	0	17600	-103125	167400	5	40.0	32138	-55800	3	84375	-122.2%	-122.2%	34750	248800	2.0%	2.0%
-825	-881	-4050	-238	1025	-15388	17881	118	25.4	456	-330	19	6000	-256.5%	-125.3%	-200744	205231	-177.6%	-121.5%
-1063	1938	-575	-2063	-3188	-7688	8338	115	24.3	761	-333	19	9000	-85.4%	-125.3%	-152213	158088	-89.8%	-121.5%
588	-2163	-3225	325	-950	-7375	9250	134	28.4	611	-319	9	9300	-79.3%	-125.3%	-202988	204813	-115.9%	-121.5%
-1350	-460	-1530	3110	-2150	-17980	26630	87	43.7	1944	-1876	5	13500	-133.2%	-133.2%	122020	26630	221.4%	221.4%
-2820	-1810	-2070	2110	3720	-4480	11960	31	45.2	1569	-1558	5	9600	-46.7%	-145.2%	-29190	40070	-16.4%	-31.9%
-1410	-4960	-1450	0	-1790	-29260	31935	40	32.5	1423	-1769	10	9000	-325.1%	-145.2%	-60230	71110	-36.2%	-31.9%
0	3075	-6338	-2075	2450	-14000	21525	29	37.9	2191	-2115	6	10500	-133.3%	-145.2%	-38400	45925	-33.8%	-31.9%
212	-648	1448	-4508	-2156	260	7324	43	51.2	881	-912	7	3600	7.2%	-145.2%	-65040	76380	-97.7%	-31.9%
-11200	-7560	5490	2420	-700	-20310	33650	33	33.3	3817	-2828	7	9600	-211.6%	-146.3%	-65090	72300	-29.6%	-10.6%
-4575	1163	7163	-7763	-6775	4513	14538	23	39.1	3914	-2191	6	9300						

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)					Aug 2008	Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	Feb 2009
		#	Day Trd.			2004	2005	2006	2007	2008							
	RC Success	461	*	Mini S&P	4/04	3113	3400	-450	4238	-1525	-600	113	-2450	938	-3338	-2238	-3750
260	CTB4 SW	624		B Pound	1/08	n/a	n/a	n/a	n/a	-26581	-9675	-1550	-2506	-3356	-2469	1825	-2150
261	Reverse Trend Entry	123		Live Cattle	8/89	-404	-4312	312	-3172	-3032	128	-1920	0	-2148	0	-1640	1024
262	Crude Day Trader	606	*	Mini Crude	8/07	n/a	n/a	n/a	-2528	163	-3755	3000	-1988	-135	-2100	2950	-3138
	Crude Day Trader	606	*	Crude	8/07	n/a	n/a	n/a	-8590	-12195	-7610	3525	-8290	-430	-4460	5150	-7505
263	XS Bonds	267		Bonds	11/97	13550	-3360	5650	-4580	-17020	2370	130	-11560	-4080	0	-12740	3540
264	EGE7 High Low	473		Euro C	8/04	-17488	-27775	-31363	-19750	-35376	-513	4425	-17550	-13575	7186	-6025	-2375

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															Combined				
Mar	April	May	June	July	12 Mos	12 Mos													
2009	2009	2009	2009	2009	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng	
					P/L	DD	Trds	Wins	Win	Loss	Con.	Req'd	Min.Req	ined	Net	Max	Min.Req	Min.Req	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	Cap.Since	Cap.Since	
												Cap.	Cap.	%Chng.	P/L	DD	Release	Release	
-2800	-200	1325	-2125	-1313	-16438	17338	246	21.5	542	-234	20	6750	-243.5%	-199.5%	-2325	17338	-6.4%	-3.3%	
-1219	500	3950	3006	1431	-12213	21888	128	71.1	408	-1334	5	6000	-203.5%	-203.5%	-19238	31669	-202.5%	-202.5%	
-1104	0	-560	0	-80	-6300	6428	17	29.4	577	-765	7	3000	-210.0%	-210.0%	-36536	39756	-60.1%	-60.1%	
-63	325	158	-860	425	-5180	6458	153	32.0	616	-340	9	3375	-153.5%	-269.7%	-2568	8330	-38.0%	-139.3%	
-2015	-450	160	90	-290	-22125	23535	155	31.6	1180	-754	10	6750	-327.8%	-269.7%	-25645	29630	-190.0%	-139.3%	
-3770	-3580	3410	0	-1870	-28150	32190	15	33.3	1890	-3757	5	9600	-293.2%	-293.2%	-21870	39670	-19.1%	-19.1%	
-3438	7163	-1388	-1088	-8663	-35839	48101	462	32.3	1348	-758	14	10500	-341.3%	-341.3%	-147564	152789	-276.5%	-276.5%	

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GEORGE'S CORNER

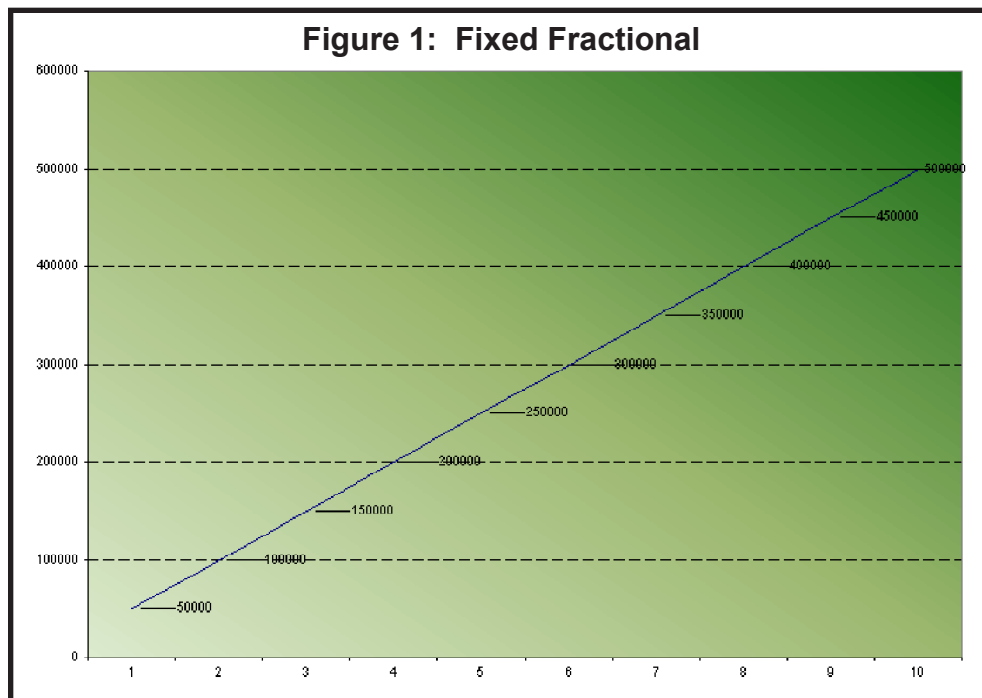
by George Pruitt



Fixed Fractional Versus Fixed Ratio

Over the years while working with individuals and commodity trading advisors I have always observed the use of fixed fractional position sizing. Every once in a while someone would ask about Fixed Ratio and I always simply shrugged the idea off. In this installment of George's Corner, I will try to explain both position sizing algorithms and incorporate both into an actual day trading system.

Both algorithms are similar in that they are anti-martingale (positions are added as equity increases.) The main difference between the two is where new positions are added. Fixed fractional adds positions at fixed levels as equity increases. Let's assume we are trading a system that has a largest potential loss of \$2,500 and we want to risk only 2% of our capital on any given trade. If we divide \$2,500 by .02 we get \$50K. This turns out to be the least amount of capital we need for this system/position sizing approach. Additional positions are added at \$50K ($\$2,500 / .02$) intervals. So we start at one contract and when equity increases by \$50K we throw another log on the fire. Figure 1 shows where new positions are added as equity increases.



Ryan Jones created the fixed ratio algorithm in the 90's. He described it in his 1999 book *The Trading Game*.

“At first, I tried different ideas for increasing the required amount to increase contracts, but I wasn't completely satisfied. Then it dawned on me that the answer is in the relationship of number of contracts being traded to the amount of profits required to increase to an additional

contract. And, that relationship should remain fixed. If the money management required \$10,000 in profits trading one contract to increase to two contracts, then it should require \$20,000 additional profits when trading two contracts to increase to three. Hence, this relationship was a fixed ratio of contracts to required profits. This is how the Fixed Ratio method came to be and how it earned the name Fixed Ratio.”

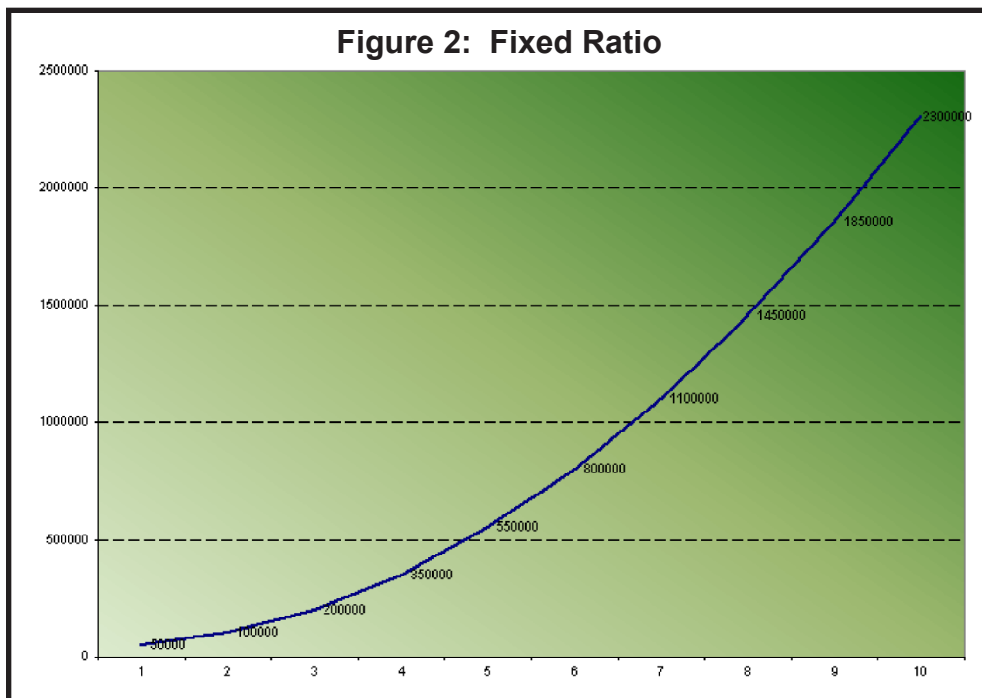
Fixed ratio has only one variable, the delta. This Delta is the amount of new profits needed before a new position can be added.

$$\text{New Level} = \text{Previous Equity Level} + \# \text{ of current contracts} \times \text{Delta}$$

Here let’s assume a delta of \$50K (same as the Fixed Fractional -FF). So inputting numbers into the formula we get.

\$100K = \$ 50K + 1 * \$50K – ADD on at \$100K (same as FF)
 \$200K = \$100K + 2 * \$50K – ADD on at \$200K (different than FF)
 \$350K = \$200K + 3 * \$50K – ADD on at \$350K
 You get the point.

Figure 2 shows where new positions are added as equity increases.



Right off the bat you may assume that Fixed Ratio is more risk averse than Fixed Fractional because this illustrations requires higher levels of equity before positions are added. That’s not necessarily the case – I used a large Delta value. If you decrease the Delta, then positions are added much quicker.

At this point you may be asking which algorithm is better? There are a lot of theories and examples that argue one is better than the other and I would highly suggest reading Ryan Jones book for a very

detailed comparison/contrast essay on the two methods. As you know I like the computer to give the answers when it comes to questions concerning mechanical trading systems. So let's get good old TradeStation fired up and see if we can come up with an answer.

Hold on. Before we do that let me give you the EasyLanguage code for both position-sizing algorithms.

Fixed Fractional:

```
NumCons = 1 + IntPortion(NetProfit/50000);
```

Fixed Ratio:

```
NumCons = IntPortion(1 + SquareRoot(1+ 8 * NetProfit/50000) *.5)
```

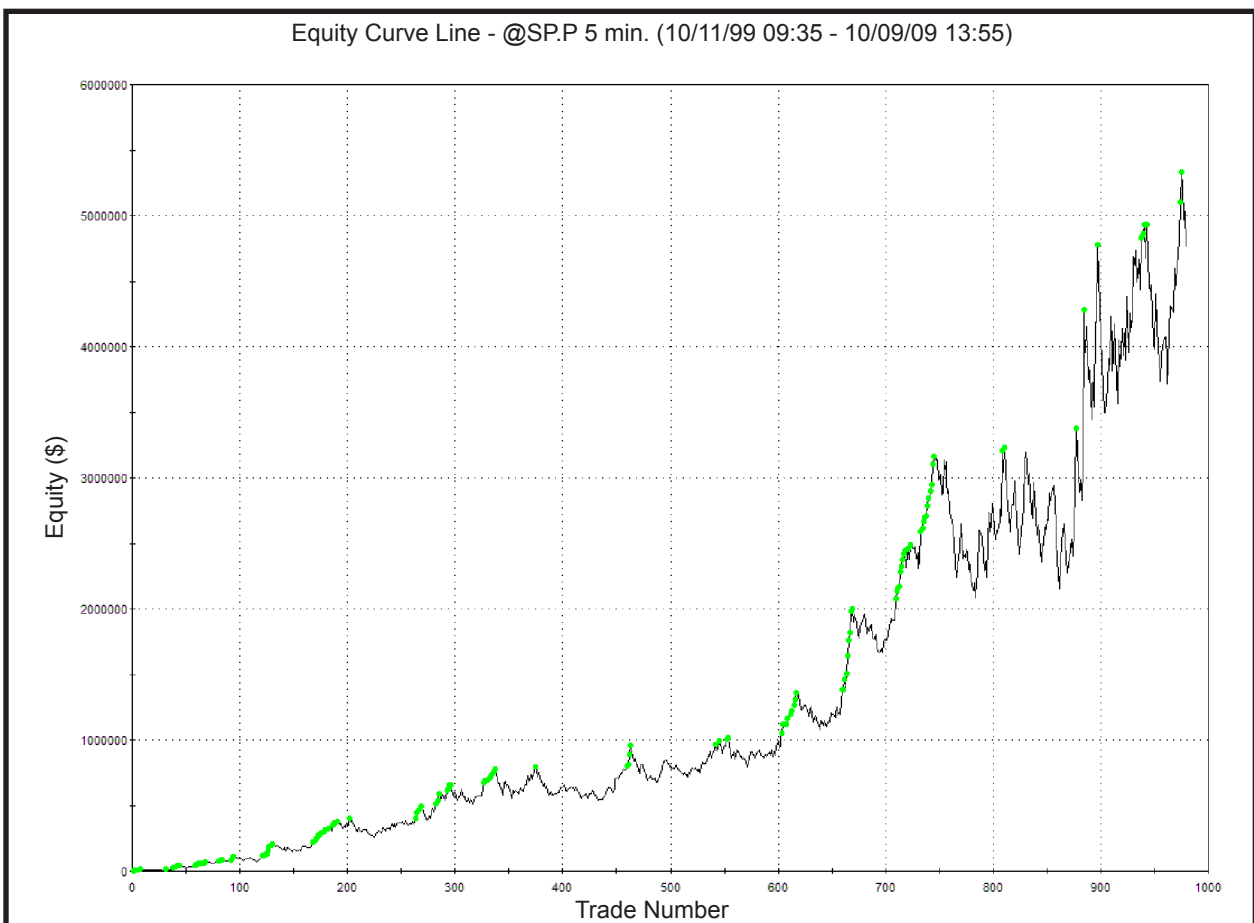
I am using a simple day trade system on the full size S&P 500 with \$100 commission/slippage tested over 10 years.

Let's start out with the Fixed Fractional approach.

Account Size = \$50K (\$2,500 / .02)

Potential Largest Loss = \$2,500

Percent Risk = 2%



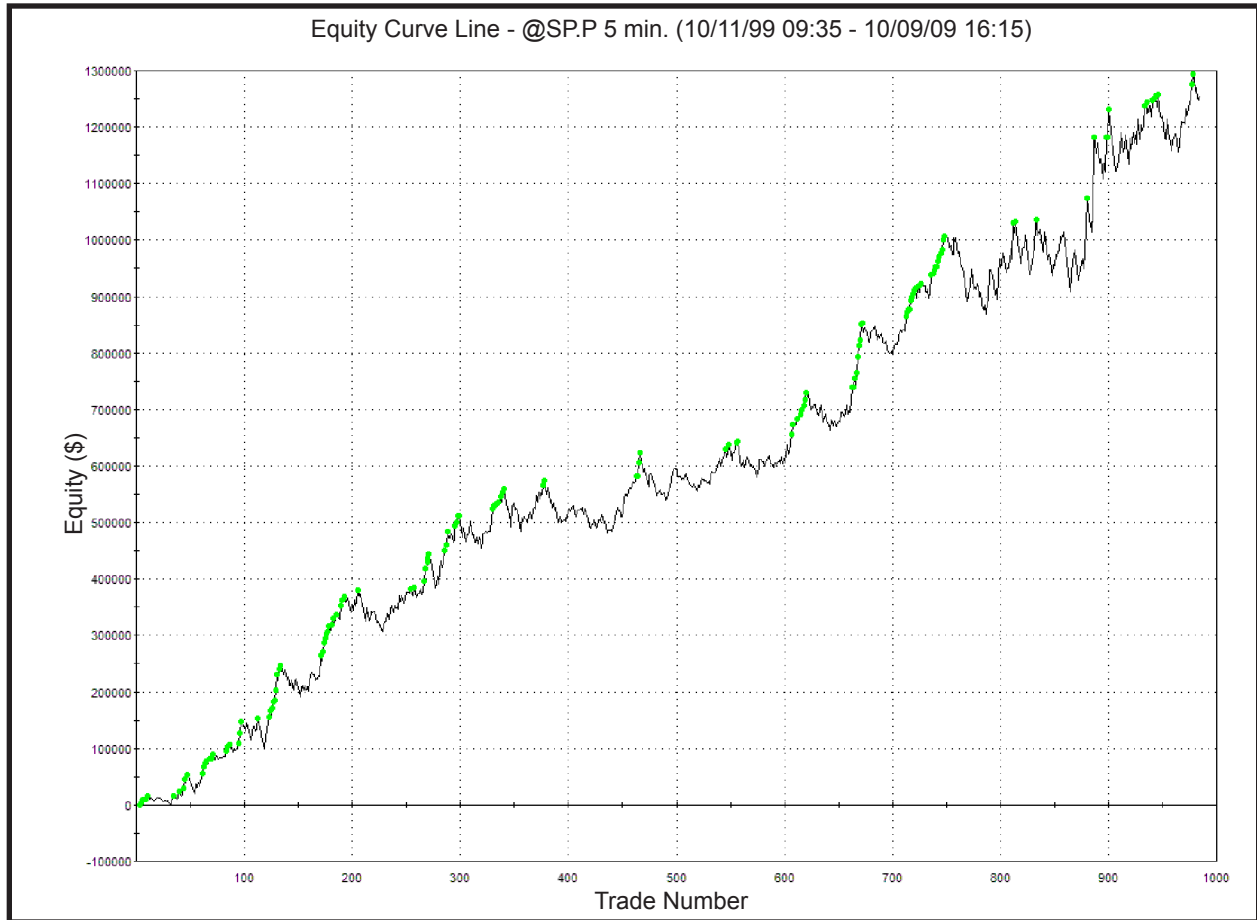
Wow \$4.7 million in 10 years. Ugh - \$1.9 million drawdown. Wild equity swings later in the analysis

Fixed Ratio approach

Account Size = \$50K

Potential Largest Loss = \$2,500

Delta \$50K



Wow \$1.3 million in 10 years. But a much better draw down of only \$133K draw-down. With a \$50K delta the system really waited along time to put on additional units. Do you want to trade profit for draw down. Let's decrease the delta for our last test to \$25K and see what happens.

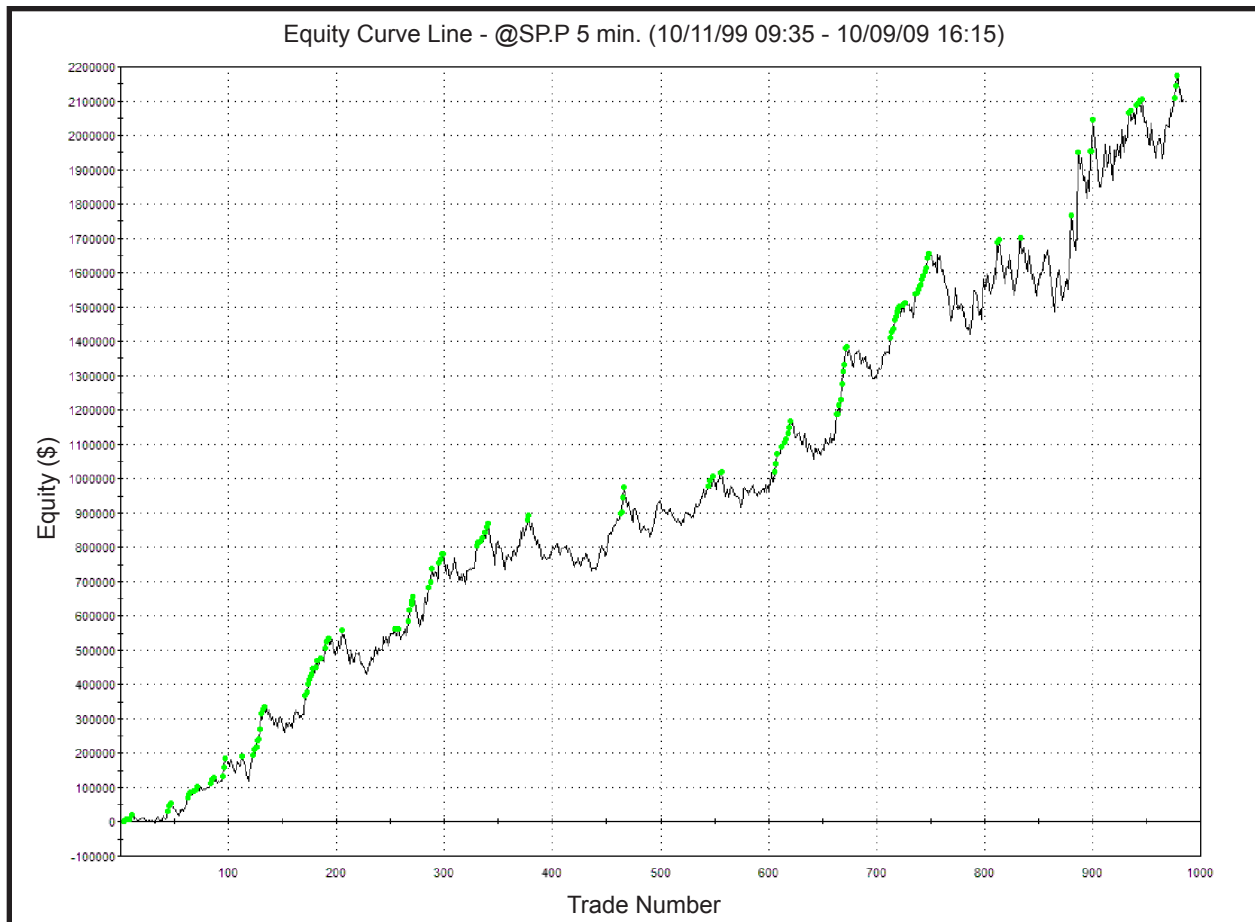
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Wow \$2.1 million with \$308K drawdown. You can see where this is going. For laughs and giggles I tested using a \$10K Delta and was able to achieve a \$4.7 million profit with a \$700K drawdown. In this example Fixed Ratio was the winner. It won because it had fewer contracts when the max draw down hit.

I am sure I could find examples where the Fixed Fractional would come out on top.

The key here is to use some form of money management – be it Fixed Fraction or Fixed Ratio. Read Ryan’s book and make the judgment call for yourself.

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Using the Clock to Catch a Break In the E-Mini S&P Futures

by Thomas L. Busby

The market is kind of like an ocean, sometimes it's flat, but sometimes, if you are there at the exact right time, you can catch a break and ride it for big profit. A lot of traders rely on trying to "pick the top" and get short, or sell the market. Of course, the same can be said for those who watch the market and buy the market if they believe we have made a low and are about to head higher. Since my early days at the major wire houses, I know this for a fact, that stuff might work some of the time, but I have found that it does not work all of the time. I trade the trend. Because after all, it's the truth, so write this down... The Trend is Your Friend. One of the strategies I employ in my personal trading and in teaching others is the use of a 30-minute chart to capture moves in the market. The key is to use the best thirty-minute time frame to help frame the support and resistance of the market.

So...let's take a moment to talk about how "time of day" factors into trading. There are some traders who believe that some of the more popular technical indicators, such as Stochastics, Bollinger Bands, and Elliott Wave...will show them the way to consistent profits. I have tried them all, year after year, starting back in the early 1980's. Not one technical indicator ever showed me a consistent way to make money in the markets. Some technicals may have served as a "confirmation" of the trend, but none were ever as accurate as the one constant we all have as humans, as traders, and that is "time of day".

Many traders spend countless hours studying charts, all in the pursuit of mastering technical analysis. Believe me when I say this: The key to the trade can be found in the price and the time. In order to achieve consistency in trading, the market should be viewed as a global market, a 24-hour machine that cranks up at 5:00pm Central on Sunday nights and runs virtually non-stop until Friday at 3:15pm. Rather than rely on moving averages or candle patterns, I use the price action in the E-mini S&P futures index as one of my top indicators for trend identification. I view the market as one moving entity by also fac-

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toring in other major indexes, such as the Dow E-Mini the NASDAQ E-mini, the German DAX Index, and the advance/decline line on the NYSE and NASDAQ exchanges. (Yes, I just gave you the keys to the castle in one line of text!)

Before we talk strategies, let's talk about the power of leverage. The S&P E-mini, at \$50.00 per point and traded on margin, is a trader's paradise when you consider the leverage and accessibility it offers. Think of it like this: on Friday, September 4, 2009 the E-mini S&P opened up at 1001.50. To find the value of the E-mini simply multiply the price, 1001.50, by the value per point, \$50.00. In this example one contract on the S&P E-Mini index is worth \$50,075.00 in stock value. As a trader you need to ask yourself where your money will be best spent. The SEC requires \$25,000 in a stock account to day trade stocks, where the futures indexes percentage-wise provide much greater leverage, dollar for dollar. In a futures account you can post approximately \$2,500 in margin per contract and control over \$50,000 of stock value. It's a matter of simple math.

There are four key times that you can capture a pivot off the S&P E-mini to help identify if the market is moving higher or lower. I use the following times to gather these numbers, then treat them like a dot-to-dot to see how the market has traded in the overnight session. The times are: 3:30pm, 3:30am, 8:30am and 12:30pm (all times are central). The times all correspond to key changes in the market during the 24-hour session. The times can be correlated to shift changes in the market based on where the sun is located. I consider the 3:30pm opening price on the E-mini S&P in the afternoon to be the most pivotal price that is given in the 24-hour session. This is clearly the line in the sand between the bulls and the bears for that trading day. The next time that is important is when the sun has made the shift from Asia to Europe; in this segment the time and price I focus on is 3:30am in the US morning, this is number will carry me until the sunshine has moved to New York and the US stock market opens up at 8:30am. The final price I will consider is the opening price on the S&P E-mini at 12:30pm. This will mark the final time that the market may experience either an acceleration or a reversal of the trend that is in place at that specific time.

Figure A.1 below shows the S&P E-mini September contract on August 20 – 21, 2009. The chart is made up of 30-minute candles. Candle 1 represents the Asian overnight session; Candle 2 represents the time when Europe is in control; Candle 3 is the U.S. market once the NYSE opens, and Candle 4 is the U.S. afternoon session. In this 24-hour cycle, the S&P E-mini had an opening price at 3:30pm of 1004.50. This 30-minute candle is tagged in Figure A as a “1”. This is the candle that sets the tone, from high to low, for the Asian session (Think: Where’s the sun?) Once the high or low of the noted blue 30-minute candle is broken, the market has a tendency to gain momentum and continue higher if the high is broken, and lower if the low is broke. The point here is that the market is made up of people and people are creatures of habit. These times have been incorporated in my approach to trading the global markets since 1996, and continue to help me see not only the short-term trend, but have significantly improved my accuracy in noting major shift changes in the longer term trend.

Incorporating “time of day” into trading the futures indexes is paramount to success in trading. While there are technical indicators that can help improve your trading, the ultimate indicator for trend direction is the S&P E-mini Futures Index, and of course, the clock.



Figure A - The S&P E-mini Futures September contract on August 20-21, 2009 (30-minute candles)/ Note: Once the high or low of the blue candle is broken, a trend follows.

BEFORE THE CLOSE - DAYTRADING SECRETS



Trailing Stops

by Lundy Stafford Hill

When it comes to trading, it seems half the traders think the “money is made on the entry”. The other half think “the money is made on the exit.” I think they are both right.

Today, we are going to look at a possible exit technique. Chart 1 shows the 5 minute bars of the Mini Dow one day last year. The previous day ended with a big upmove. So, today we don't expect an immediate rally.



Chart 1. Five minute Mini Dow chart with three bar moving average displaced forward one bar. Use this moving average as the stop loss.

Today starts with an attempt at a rally. Each of the first four 5 minute bars show big tails at the top of their ranges. This is an indication of sellers coming in and a topping pattern. The fourth bar of the shows a clear-out of the first three 5 minute bars. Sell short on the close of this bar. This is counter trend. But, since yesterday was a dramatic upday, we are expecting a range bound or reaction day today.

Lundy Stafford Hill is son of Futures Truth's founder, John R. Hill. He is president of Staffordtrading.com and can be reached at 800-270-1362 or lundish@aol.com

The fifth bar is a down bar. The sixth bar is a Wide Range Down bar. My father has always told me, come out above or below the Wide Range bar. Me, I'm always looking for the crash or the rally to the moon. This is a trading weak spot for me. So, I like to trail a stop loss. But where?

The green line shown in chart 1 is the 3 bar moving average displaced forward 1 day. Notice how it give the trend plenty of room. But, as soon as congestion starts, it move in tight. A trailing stop loss just on the other side of this moving average would allow you to capture most of the move and get you out of your short trade before the rally starts.

This could be combined with the previous bar's high. So, exit short trade at the higher of previous bar's high or 1 tick above the three bar moving average. The trade would be exited on the fifth bar of the reaction.

A long trade could be taken as we are expecting a Rotating day. Again, the 3 bar moving average would be a successful stop loss for the rally marked B. An exit is generated on the seventh bar of this rally.

The rally at C would also have been a success.

Not so much for the pullback from the high at B, but, three out of four isn't bad.

Of course another lesson I learned on that first trade, listen to my father, he would have come out much better below the low of that Wide Range down bar.

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2 CKP Finance Associates - Masters Program	47.92%	0.00%	\$564,467	Nov-08
3 Taylor Growth Co - Treasure Accounts	44.30%	0.00%	\$22,983	Aug-09
4 Taylor Growth Co - Harvest+	41.70%	-0.13%	\$202,713	Jan-09
5 White River Group - Diversified Option Writing Strategy	40.41%	0.00%	\$1,081,764	Nov-08
6 Ascendant Asset Advisors - Aggressive Options Prg	36.84%	-30.22%	\$688,181	Mar-09
7 SMI Mgt & Research - S&P 500	34.04%	0.00%	\$100,000	May-08
8 Ascendant Asset Advisors - JLD Managed Futures Prg	33.81%	-7.67%	\$1,344,482	Jun-08
9 The House CTA	32.36%	0.00%	\$204,000	Jun-09
10 Taylor Growth Co - Harvest	29.70%	0.00%	\$3,115	Jan-09
11 Wichler Group, Inc - Reversal Program	29.50%	-1.56%	\$187,096	Mar-08
12 Westport Capital Mgt, LLC - SMT Program	29.23%	-1.40%	\$1,212,490	Oct-08
13 EuroCapital Management - Eurofin (C)	26.73%	-11.32%	\$1,890,087	Apr-08
14 GLOBIVEST, LLC - Alpha Program	26.31%	0.00%	\$12,000	Apr-09
15 Barbashop L.L.C., The - Institutional Prg	21.28%	-44.10%	\$773,329	May-08
16 AFB LLC - FortyEighthers Gold Option Prg	20.60%	-0.78%	\$154,528	Mar-09
17 ACM - Options Program	19.77%	0.00%	\$260,227	May-07
18 Integrated Managed Futures - Global Concentrated Prg	17.81%	0.00%	\$1,000,000	Apr-09
19 White River Group - Stock Index Option Writing Strategy	15.15%	0.00%	\$99,174	Nov-08
20 Vergo Asset Mgt - Kinematics	14.99%	0.00%	\$900,000	Nov-08
21 Quant Trading - FX Quant 11	14.04%	-2.06%	\$4,206,000	Nov-08
22 Emil Van Essen - Spread Index Trading Prg	12.29%	-2.23%	\$4,000,000	Jan-07
23 Abel Capital Mgt, LLC - Proprietary Trading	11.89%	-0.23%	\$10,220	Apr-08
24 Roe Capital Mgt, Inc. - Monticello Equity Spreads	11.58%	0.00%	\$811,371	Jun-08
25 REW Capital Management - Discretionary 3X (P)	11.30%	-4.32%	\$150,000	Jan-07

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Data Source: Autumn Gold

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Enforcement Press Releases From the CFTC

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July 2009

CFTC Charges California Man Patrick Dailey and His Texas Company with Fraud in Connection with a Multi-Million Dollar Commodity Pool, 5673-09, July 7, 2009.

CFTC Charges Georgia Man with Operating a Multi-Million Dollar Forex Ponzi Scheme, 5674-09, July 9, 2009.

CFTC Charges California Man and His Company with Commodity Options Fraud, 5675-09, July 9, 2009.

CFTC Charges Weston, Florida Man With Operating a \$14 Million Dollar Fraudulent Commodities Scheme, 5676-09, July 14, 2009.

Florida Court Enters Orders Imposing Fines and Other Sanctions against Randy Burstein and Nader Yazdani in CFTC Action Charging Commodity Options Fraud, 5679-09, July 20, 2009.

August 2009

California Court Imposes Fines and Other Sanctions Totaling More than \$25 Million against Safevest LLC of Mission Viejo, California and its Owners, Jon G. Ervin and John V. Slye, 5688-09, August 6, 2009.

CFTC Charges Charlotte, North Carolina Couple Sidney and Charlotte Hanson and their Companies with Operating a \$22.5 Million Foreign Currency Ponzi Scheme, 5689-09, August 7, 2009.

CFTC Issues a Notice to Suspend or Modify the Registration of Indicted Floor Broker David G. Sklena of Skokie, Illinois, 5690-09, August 7, 2009.

CFTC Obtains \$7.6 Million Asset Freeze in New York Fraud Matter , 5691-09, August 10, 2009.

Amaranth Entities Ordered to Pay a \$7.5 Million Civil Fine in CFTC Action Alleging Attempted Manipulation of Natural Gas Futures Prices, 5692-09, August 12, 2009.

CFTC and the State of California Charge San Diego Forex Firm MAK 1 Enterprises Group, LLC and Its CEO Mohit A. Khanna in Multi Million Dollar Scam, 5699-09, August 20, 2009.

U.S. District Court Orders Five Defendants in CFTC Action to Pay More than \$4 million in Civil Penalties for Engaging in Illegal Foreign Currency Options Scheme, 5700-09, August 21, 2009.

New York Federal Court Orders Martin Armstrong, Princeton Global Management and Princeton Economics International to Pay More Than \$27 Million in Remaining Restitution in CFTC Anti-Fraud Action, 5701-09, August 21, 2009.

CFTC Obtains Disgorgement of Ill-Gotten Gains From Christopher Smithers, Jack Smithers and Prosperity Consultants, Inc., 5702-09, August 21, 2009.

California Federal Court Order Continues Asset Freeze against Las Vegas Resident Gordon A. Driver, Axxess Automation LLC and Axxess Fund Management LLC, 5704-09, August 26, 2009.

Georgia Court Imposes Fines and Other Sanctions Against Atlanta-Based Saxon Financial Services Inc., Charged by the CFTC with Commodity Option Fraud, 5705-09, August 26, 2009.

September 2009

CFTC Files Action to Revoke the Registrations of Abbas A. Shah, Linuxor Asset Management and Linuxor Capital Management, 5709-09, September 1, 2009.

CFTC Charges Illinois Resident and One of His Companies with Fraud in \$6 Million Commodity Pool, 5712-09, September 4, 2009.

Federal Court Freezes the Assets of Florida Resident Beau Diamond and Diamond Ventures LLC, Charged by the CFTC with Operating a \$37 Million Dollar Forex Fraud, 5711-09, September 4, 2009.

CFTC Sanctions J.P. Morgan Futures, Inc. \$300,000 for Failing to Properly Segregate Customer Funds and Failing to Timely Report the Under-segregation to the CFTC, 5713-09, September 9, 2009.

CFTC Charges North Carolina Foreign Currency Firm CapitalStreet Financial LLC and its Principal Sean F. Mescall with Operating a \$1.3 Million Forex Ponzi Scam, 5714-09, September 9, 2009.

U.S. District Court Issues Orders Against Four *Operation Wooden Nickel* Defendants for their Roles in Defrauding Investors and Banks in Illegal Foreign Currency Schemes, 5719-09, September 23, 2009.

Federal Court Issues Preliminary Injunction Against Florida Resident Beau Diamond and His Company, Diamond Ventures LLC, in CFTC Multi-Million Dollar Forex Fraud Action, 5721-09, September 23, 2009.

Federal Court Freezes Assets of Texas Trading Firms M25 Investments, Inc. and M37 Investments, LLC, and Scott Kear, Sr., Jeffrey Lyon and David Seaman, Charged by the CFTC with an \$8 Million Forex Fraud, 5723-09, September 30, 2009.

Chicago-Based Cadent Financial Services LLC Sanctioned for Failing to Diligently Supervise Employees, 5725-09, September 30, 2009.

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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

For More Information, Visit
www.DiscoverOptions.com

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:	
Advanced Systems							
297Sassafras Drive • Easley, SC 29642 Voice 864-220-5542 • www.advancedSystemsInc.com							
504	Natural Gas Trader MA	?	?	Aug-05	255	Black Box	
505	Natural Gas Trader GA	?	?	Aug-05	216	Black Box	
506	Natural Gas Trader LA	?	?	Aug-05	233	Black Box	
526	Natural Gas Trader LA	?	?	Aug-05	230	Black Box	
Advanced Trading Systems							
Charles Tanti www.ats3200.com • ats972@ats3200.com							
361	ATS-3200	\$2,750	?	Jan-01	27	Black Box. Download a 30 day demo at www.ats3200.com.	
362	ATS-6400	\$1,950	?	Jan-02	58		
Allen, R.C.							
(916) 622-9397							
31	The Miracle Trading Method	\$99	4	Jun-86	222		
Antrobus, Beverly							
antbevca@yahoo.ca							
575	PowerTrader	See vendor	???	Oct-06	214	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.autotradingystems.com • info@autotradingystems.com							
599	Auto 2 Way	See vendor	???	Aug-07	231		
601	Auto ExtremeR	See vendor	???	Aug-07	158		
603	Auto Core Duo	See vendor	???	Aug-07	49		
633	Auto NRangeR	See vendor	???	Apr-08	226		
641	Auto NRangeR Short Term	See vendor	???	Apr-08	170		
Barna, Mike							
7227 Glenview Dr. • San Jose, CA 95120 Voice: (408) 356-1800 • Fax: (408) 358-8024 • mike@tradingssystemlab.com www.TradingSystemLab.com and www.MesaSoftware.com							
668	TSL_CEL_NG_1.1	Contact Vendor	???	Jan-08	3	System derived utilizing Mike Barna's TSL Software	
669	TSL-SP_1.OZ	Contact Vendor	???	Jan-08	19		System derived utilizing Mike Barna's TSL Software
670	TSL_CEL_SP1	Contact Vendor	???	Jan-08	45		System derived utilizing Mike Barna's TSL Software
664	Big Blue 2	Contact Vendor	<5	Apr-09	140		Updated version of the original Big Blue
266	Magnet	\$2,000	<5	Nov-97	124		Black Box systems have constant parameters.
269	Basis	\$2,500	<5	Jan-98	94		Cost includes Software only on all systems
270	Basis II	\$2,500	<5	Jan-98	192		by Alfaranda CTA.
278	Compass	\$2,500	<5	Mar-98	*NLT		
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	*NLT		Arcs can also be utilized to day trade
302	ArcsPlus	\$3,750	<5	Aug-99	76		the S&P500 using intraday data.
318	Weaver	\$2,500	<5	Jul-00	11		
319	Weaver-MT	\$2,500	<5	Jul-00	120		
367	Zeeport	\$2,900	<5	Dec-02	82		
395	Brix	\$3,500	<5	May-02	10		
426	Tzar	\$2,900	<5	Mar-03	162		
432	Alfa-MAXX	\$2,900	<5	May-03	34		
Been, Erik							
1435 Kendall Dr. • Boulder, CO 80303							
262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	38	Short term pattern recognition system designed for TradeStation.	
Bristol, Joe							
Veteran Trader Services 3134 Wright St. • Sacramento, CA 95281 (916) 485-0555							
26	Night & Day Day-Trading		>10	Jan-87	186	Sold Out	
42	QUAD Level Trend System	\$995	3	Dec-87	111	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	15	E-mail kbrown@lords.com	
The Center for Commodity Research and Trading, Inc.							
141 W. Jackson Blvd., Suite 188-A Chicago, IL 60604 Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@cort.com • www.cort.com							
365	Advent	????	????	Jan-02	44	Long Term Multi-Mkt TrendFollowing System	

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	48	Four optimizable parameters; also ranked in Forex MPT. CT and KC
651	Tumbleweed	See vendor	5+	Nov-08	113	

Chan So Han

chansohan@gmail.com

534	CrudeExtreme	\$1,995	????	Jan-06	239	
606	Crude Day Trader	\$1,995	????	Aug-07	262	

Cheung, Rickey

www.rc3200.com

461	RC Success	????	????	Apr-04	259	
519	RC Success 3	????	????	Nov-05	251	
565	RC Chance	????	????	Oct-06	235	
566	RC Book 2	????	????	Oct-06	141	
567	RC Edge	????	????	Oct-06	227	
570	RC Advance ++	????	????	Dec-06	245	
576	RC Shine	????	????	Feb-07	213	
592	RC Courage	????	????	Jun-07	#VALUE!	
597	RC Chance+	????	????	Aug-07	220	
598	RC Trend	????	????	Aug-07	131	
610	RC Intermediate	????	????	Dec-07	#VALUE!	
631	RC Proof+	????	????	Apr-08	197	
632	RC Super	????	????	Apr-08	144	
642	RC Countertrend	????	????	Jun-08	185	
643	RC Beginner	????	????	Jun-08	17	
644	RC Constant	????	????	Jun-08	198	
648	RC Coach	????	????	Aug-08	207	
658	RC Level	????	????	Apr-09	236	
659	RC Magic	????	????	Apr-09	193	
660	RC Pro	????	????	Apr-09	218	
661	RC Strength	????	????	Apr-09	199	

Chris Trading System, LLC

Voice: (207) 736-2255
chrismartin@fairpoint.net • www.fairpoint.net/~chrismartha/

647	ChrisVivienne	\$50 per month	???	Aug-08	2	
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Clayburg, John Dr.

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

234	Belly Trader	?	<5	Dec-95	4	Simple system to trade the pork bellies.
250	Cyclone	\$2,900	>10	Jul-96	9	S&P daytrade system for Trade Station

Creative Breakthrough, Inc. CTA

Jack F. Cahn, CMT
7500 West Lake Mead Blvd., Suite 9-151 • Las Vegas, NV 89128
One Poinsettia Ct., Unit #25 • Emerald Springs - Mooloolaba • QLD Australia 4557
Toll-free from US (800) 618-3820 • in Australia 61-7-5444-5762
jfc@traderassist.com • www.traderassist.com

405	% C Daybreaker	See vendor	?	Oct-02	95	
605	GEMS Nat Gas Mini	See vendor	?	Jun-07	244	

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	90	
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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	258	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	190	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	60	System to daytrade the S&P 500
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Dennis, Robert Jr.						
P.O. Box 534 • E. Bridgewater, MA 02333 (508) 378-7385						
4	Dennis Relative Strength	?	<5	Jun-86	149	Not Optimized
105	Scooter	\$365	2	Dec-89	41	Not Optimized
eForex, Ltd.						
Hafidi Eliasson • Sudurgata 29 • 101 Reykjavik, Iceland www.simnet.is/eforex • eforex@simnet.is						
436	S&P Day	\$2,000	?	Jun-03	215	
445	EuroDynamics LT	\$950	?	Sep-03	91	
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	46	
411	R-MESA 5	Call Vendor	?	Mar-02	121	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	241	
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	212	
Financial Facilitators						
2125 Kimberely Circle • Eugene, OR 97405-5821 (800) 256-6248 • SPU@finf.com • www.finf.com						
232	SPIU	\$1250 software \$495 Annual	>10	Sep-95	189	Short term system trading the S&P.
First Global Capital Management						
Paul Fribush RIA, CTA 1813 Madison Ave. • Greensboro, NC 27403 336-282-9450 • Fax 336-282-7213 • pfrubush@aol.com						
404	FGC Emerald	See vendor	?	Oct-02	152	Money management program only
Fisher, John						
Skyline Computers • 36 Clarendon Rd. • Asheville, NC 28806 (828) 285-9952						
387	Tuition Long Term	\$995	?	May-02	69	Available in Excel or TradeStation format
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	29	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	77	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	96	By Keith Fitschen and Murray Ruggiero.
Ford, Joseph						
www.daytraderfutures.com • spartan@daytraderfutures.com						
535	Spartan	See vendor	?	Feb-06	187	
640	Propero	See vendor	?	Apr-08	129	
Founder Trading						
www.foundertrading.com • info@foundertrading.com						
538	Keystone	See vendor	????	Apr-06	166	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	117	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	54	Software Package, also available in TradeStation format
Futures Truth Co.						
294 N. Hillside Rd. • Hendersonville, NC 28791 (828) 697-0273						
240	Dynamic Breakout	\$300	>5	Mar-96	13	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	6	Russel Sands is the primary source of Turtle teaching along with its many facets. 1361
281	Samurai 7	\$300/month	>5	May-98	51	
282	Samurai 31	\$300/month	>5	May-98	NLT*	S. Federal Highway, Boca Raton, FL 33432.
283	Samurai 35	\$300/month	>5	May-98	223	Monthly lease basis only
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	32	System logic revealed in TradeStation code.

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Gettes, Lee

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

59	VOLPAT	\$1,500	>5	Oct-88	14	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	248	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	148	Rules to short term trade many commodities.

Gibbs, Andrew

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

480	Mechwarrior	Lease or purchase	?	Dec-04	65	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	67	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	165	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	122	Lease through Attain Capital or contact vendor for purchase information.

Graney, Tom

www.siftrading.com

657	CTT	Lease \$50 per ct.	?	Jan-09	126	
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Grimes, Adam

adamgrimes@mindspring.com

451	Longrifle	\$2,500	?	Jan-04	118	
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Hughes, Chuck

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

265	Dynamo	\$3,500	>10	Jun-97	109	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	242	CTP is comprised of 3 Bond systems: CTP 1, CTP 3 & CTP 4
616	US60Min	See vendor	????	Feb-08	142	
617	CTP	See vendor	????	Feb-08	195	
618	RUMI	See vendor	????	Feb-08	232	

Jaekle, Urban

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

496	Time	See vendor	????	Apr-05	204	
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Jewell, Greg

g_jewell_temp@yahoo.com

581	SledgeHammer	\$1,399	<5	Jan-06	130	
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Knees, Hans Guenther

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

294	GK - Currency Trader	\$2,950	<5	Aug-98	181	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	228	
349	GK - Energy Trader	\$2,950	????	Feb-02	1	
487	GK - Energy Trader II	\$2,950	????	Nov-04	55	
488	GK - Meat Trader I	\$2,950	????	Nov-04	NLT*	
489	GK - Energy Trader	\$2,950	????	Nov-04	99	
550	GK - Universal Trader I	See vendor	????	Mar-06	62	
551	GK - Universal Trader II	See vendor	????	Mar-06	107	

Korzenecki, Giles

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

307	Amos' Root	\$75/month	>5	May-00	74	Trend following systems.
308	US One	\$75/month	>5	May-00	86	
332	Genesis B	\$75/month	>5	Jan-01	202	
333	Black Gold	\$75/month	>5	Jan-01	7	
334	JJ	\$75/month	>5	Jan-01	137	
384	Market Direction	\$75/month	>5	Mar-02	89	
413	SPMD 500	\$200/month	????	Apr-05	134	

L'eau Prosper Research

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

637	LPR Quantitative S2	See Vendor.	???	Mar-08	83	All Black Boxes
639	LPR Quantitative M3	See Vendor.	???	Apr-08	NLT*	
645	LPR Quantitative A2	See Vendor.	???	May-08	NLT*	
646	LPR Quantitative P2	See Vendor.	???	May-08	139	
652	LPR Quantitative P5	See Vendor.	???	May-08	143	
653	LPR Accentive	See Vendor.	???	May-09	184	
654	LPR Quantitative P2	See Vendor.	???	May-09	221	
655	LPR Quantitative P2	See Vendor.	???	May-09	176	
662	LPR Hyl-6	See Vendor.	???	Apr-09	178	
663	LPR Atrillion	See Vendor.	???	Jun-09	171	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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	42	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	160	
275	25 X 25	\$250	<5	Oct-97	71	
297	Serendipity	\$250	<5	Jan-99	151	
298	Sidewinder	\$250	<5	Jan-99	237	
331	Crossbow	\$250	<5	Oct-99	247	
335	Strategic	\$250	<5	Oct-99	191	
Lok Tsz Chun						
b201lok@yahoo.com.hk						
649	Hong Kong-- iMoney	\$500/qtr	?	Oct-08	84	Black Box \$500 per quarter
longtermtrading.com						
2736 Brentwood Pl. • Davis, CA 95616 (530) 758-6969 • Fax: (530) 758-5173 • info@longtermtrading.com						
338	Countdown	\$695	<5	May-01	175	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	20	
340	Ready-Set-Go	\$995	<5	May-01	59	
343	CoatTails	\$695	<5	May-01	167	
380	Anomaly 1	\$995	<5	Mar-02	88	
381	Anomaly 2	Both \$1295	<5	Mar-02	127	
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	56	Black box system available for lease only. Trade the first 60 days free.
McLarney, David						
1003 Milching Drive • Bel Air, MD 21015 (410) 893-8928 • Fax: (410) 638-0208 • flva7571@home.com						
347	STO-X	\$500/ea	<10	Jan-01	97	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	119	
Mermer, Michael						
Traders Software Voice: (954) 753-0199 • Fax: (954) 753-1804 • tsci@bellsouth.net						
650	Auto Scalper 2	\$2,500		Oct-08	234	TradeStation compatible trading systems.
Nakayama, Kazuhiko						
www.swingwaver.com						
525	Naka89	See Vendor.	????	Dec-05	172	
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	37	
548	24.Fujiko	Lease Only.	?	Mar-06	85	
Orhan, Nihat						
+41-79-590 91 79 • isvip@bluewin.ch						
470	EGE 6%	\$2,500	???	Apr-04	23	
473	EGE 7 HighLow	\$2,750	???	Aug-04	264	
Panagakis, George						
555 Baywood Dr. • Newport Beach, CA 92660 (888) 887-1125 • george92075@aol.com						
221	Euro\$Indicator	\$475	1	Mar-95	123	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	150	Simple mechanical system.
Pee, S.L. and Pee, M.H.						
Blk 660, #08-136 • Jin Tenaga • Singapore 410660 p6608136@magix.com.sg						
323	The Ultimate Trading Device I	\$3750 for both	<5	Aug-00	206	
324	The Ultimate Trading Device II		<5	Aug-00	73	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	183	
350	Challenger	????	<5	Mar-01	209	
Petros Development Corp.						
Voice: (305) 630-9138 • Fax: (305) 574-7817 info@adromedafutures.com • www.andromedafutures.com						
364	Andromeda	\$995 Disclosed	????	Dec-01	168	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	8	
440	Pegasus	\$1,495	<5	Sep-03	108	
441	Andromeda 2	See vendor	<5	Oct-03	182	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Poxon, Dave

Turning Point Research
www.turningpointresearch.com
Voice: (416) 907-2990 • Fax: (416) 907-9653

568	Qtech S&P	\$1,299	????	Sep-06	101	
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Profit Quest

Route 4 Box 2100 • Montpelier, VT 05602
(802) 223-9705

231	ProfitQuest	\$495	3	Dec-95	22	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	238	Optimizable. Software.
196	Mystery System	\$95	2	Nov-93	28	Simple rules.
299	Trend One	\$125	3	Apr-99	33	

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	102	Fully disclosed
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Reppas, David

dreppas@sbcglobal.net

656	Jen Jammer	TBD	???	Jan-09	81	
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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	61	Available with TradersStudio for \$1,499.
561	Super Turtle Trader	\$799	4	Dec-05	#VALUE!	Price includes TradersStuido
571	Simple Harmony	See vendor	???	Dec-05	18	Price includes TradersStuido

Saidenberg, Rick

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

186	R-Levels	\$2,000	9	Jul-93	145	Simple rules; Trade Station code included.
187	R-Breaker	\$3,000	11	Jul-93	136	Trade Station code and R-Levels included.

Schmidt, John

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

106	1-2-3 System	\$300	5	Dec-89	146	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	47	

Seival Systems

Seival Systems
Av. Dr. Nilo Pecanha # 2828 Suite 1408 Porto Alegre - Brazil - 91330-001
www.seival.com <http://www.seival.com>

404	SAGA	See vendor	???	Apr-04	152	
491	HiProb	See vendor	???	Jan-05	125	
572	Hi%Mid	See vendor	???	May-06	133	

Stafford Trading Co.

3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326
(404) 812-5360 • (800)-270-1362

133	Universal	\$995 Rules/ \$350 Soft.	5	Oct-91	164	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	114	
199	Universal LT	inc. in Univ.	5	Apr-93	36	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	52	
304	Pendulum	\$495	>5	Jan-00	196	
468	Universal 2.0	see vendor	5+	Nov-03	24	

Staman, Troy

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

123	Reverse Trend Entry	\$350	12	Aug-89	261	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	225	Not optimized. Simple rules.

Vendor Directory #4-2009

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Stowell, Joseph

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

204	NCR	\$1,000	10+	Dec-93	252	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	157	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	53	
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	153	Some markets have been dropped & added, check release date for each mkt. CatScan system with 1 more optimized parameter.
226	Catscan II	\$1875 Rules / \$150 T. S. code	6	Aug-95	93	
253	Golden SX	\$1,475	5	Jul-96	106	Simple system with 2 optimized parameters.
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	98	Same as Golden SX with fixed parameters.
280	Millennium 2000	\$1,475	5	Mar-98	103	Simple system with 2 optimized parameters.
344	STAT	\$1,475	<5	May-01	57	STAT system with fixed parameters.
345	STAT Constant	with STAT	<5	May-01	43	
421	Catscan III		>5	May-03	5	
422	Catscan III CONST.		>5	May-03	30	Discount available when upgrading from earlier version.
563	Catscan IV	\$1,450	?	Nov-06	16	
564	Catscan IV CONST	\$1,450	?	Nov-06	31	

Studnicki, Walter

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

17	Trender	\$377	6	Jan-87	257	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	70	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	63	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	78	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	188	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	79	
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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	161	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	253	Simple rules or software.
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The Trading Systems Broker

thetradingssystemsbroker@hotmail.com

619	Alpha DT	\$1,500	???	Jan-08	201	
620	Beta DT	\$1,500	???	Jan-08	249	
621	CTA3 SW	\$1,500	???	Jan-08	194	
622	CTA4 SW	\$1,500	???	Jan-08	217	
623	CTB3 SW	\$1,500	???	Jan-08	159	
624	CTB4 SW	\$1,500	???	Jan-08	260	
625	Delta DT	\$1,500	???	Jan-08	208	
626	Echo DT	\$1,500	???	Jan-08	229	
627	Kilo SW	\$1,500	???	Jan-08	200	
628	Lima SW	\$1,500	???	Jan-08	174	
629	Oscar SW	\$1,500	???	Jan-08	243	
630	Zulu SW	\$1,500	???	Jan-08	246	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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TradingVisions Systems, Inc.

7321 N. Altamont St. • Spokane, WA 99217

Voice (509) 466-8435 or (800) 878-1983 • Fax (330) 248-0034 • Systems@TradingVisions.com • www.TradingVisions.com

327	EarlyBird	\$2,995	<5	Jan-01	66	Price includes all EarlyBird releases
397	EarlyBird II	\$2,995	>10	Aug-02	50	Price includes all EarlyBird releases
415	Impetus	\$2,995	???	Jan-03	68	Price includes both Impetus releases
431	EarlyBird III	\$2,995	???	Mar-03	35	Price includes all EarlyBird releases
438	Spectrum	See vendor	???	Aug-03	80	
469	Axiom Index	\$2,995	???	Apr-04	138	
471	Axiom Long Term	\$1,250	???	Apr-04	203	
509	Delphi Universal	\$2,995	???	Sep-05	105	Price includes all Delphi releases
589	Impetus SP	\$2,995	???	Dec-06	92	Price includes both Impetus releases
594	Delphi Universal II Day	\$2,995	???	Jun-07	211	Price includes all Delphi releases
595	Delphi Universal II	\$2,995	???	Jun-07	177	Price includes all Delphi releases

Van Essen, Emil

2024 N. Racine Unit G • Chicago, IL 60614

(773)296-4363

288	EVE T-Bond Trader	\$1,000	>5	Mar-98	179	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	263	Compatible with Easy Language.

Veecee Corp.

Van Gothreaux

209 Lauren Drive • Scott, LA 70583

Voice: (337) 344-9939

437	VC Daytrader	\$200/month/SP	???	Aug-03	40	
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Waldock, Andy

Awaldock@aol.com • www.waldocksignals.com

306	DCB Bond System	See Vendor	6	Jan-00	64	
540	DCB Wheat	See Vendor	???	Dec-05	210	
541	DCB Crude	See Vendor	???	Dec-05	110	
542	DCB Lean Hogs	See Vendor	???	Dec-05	216	
543	DCB Coffee	See Vendor	???	Dec-05	226	
544	DCB Lumber	See Vendor	???	Dec-05	250	
545	DCB Natural Gas	See Vendor	???	Dec-05	156	
546	DCB Cotton	See Vendor	???	Dec-05	147	
547	DCB Swing	See Vendor	???	Dec-05	155	

Watson, Brian

558 Linville Rd • Kernersville, NC 27284

(336)785-0750

271	Athena	\$995	>5	Jun-96	87	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	72	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	39	
84	Swing Index System		7	Jan-87	25	
85	Volatility		5	Jan-87	75	

Wright, David

33 Fourwinds Road • London, Ontario • Canada N6K3L1

(519) 657-7402

125	Dual Cross	\$600	7	May-91	256	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	254	Simple rules.

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