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Futures Truth Magazine

#5-2007 Issue



Tech Sector - The New Safe Haven?
by Byron Fields

**Don't Get Snared In the Net: How
Investors Can Avoid Internet Fraud**
by Peter Swayze

The Good 6 Months & the Bad 6 Months
by Al Thomas

**Nine Chart Patterns That Signal
Trend Changes - Part 3**

Gartman's Rules of Trading
by John Hill and Michelle Mapes

New Systems In This Issue:
RC Courage
by Rickey Cheung
Yankee DX
by eMarCoSoft y Cia Ltda
Mosaic
by Founder Trading
Delphi Universal II and
Delphi Universal II Day
by Trading Visions Systems, Inc.

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FUTURES' TRADING INVOLVES SUBSTANTIAL RISK OF LOSS. FUTURES' TRADING IS NOT SUITABLE FOR ALL INVESTORS. PAST PERFORMANCE IS NO GUARANTEE OF FUTURE RESULTS.

Futures Truth™

MAGAZINE

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

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

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

Issue # 5 • 2007



GEORGE'S CORNER

Making Visual Basic for Excel Test Your Trading System

Back testing & trading a system is easy with any of the available commercial applications. What do you do if you don't have access to those? In this last of the three part series, George goes into expanding our newly created testing capability with indicators.

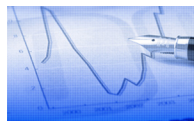
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TECH SECTOR - THE NEW SAFE HAVEN?

Earlier this decade the notion of the tech sector as a safe haven to invest would have seemed absurd. Byron Fields takes a closer look at this dynamic group of industries to see what the market has been telling us for the past 12 months.

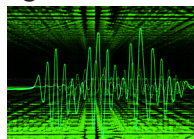
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GARTMAN'S RULES OF TRADING

As the author of a daily newsletter on global capital markets and a 30+ year market veteran, Dennis Gartman, and his annual 20 Rules of Trading are a staple for many traders. John Hill highlights some of Gartman's rules/insights from previous lists.

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DON'T GET SNARED IN THE NET: HOW INVESTORS CAN AVOID INTERNET FRAUD

It is often difficult to tell who's who on-line, and to separate the legitimate investment opportunities and companies from fraudulent ones. Peter Swayze, of Striker Securities, walks us through some common sense 'rules of thumb' that can help protect you from on-line fraud.

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THE GOOD 6 MONTHS AND THE BAD 6 MONTHS

There is a seasonal trading method known as "The Good Six Months and the Bad Six Months". It works - most of the time. Al Thomas takes a look at why this may not be the best approach.

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NINE CHART PATTERNS THAT SIGNAL TREND CHANGES

Our founder, John R. Hill, unveils his nine chart patterns that signal trend changes. Don't miss this third part in the series, highlighting the Pattern Gap.

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TESTING AND CONSULTING

WE CAN TEST YOUR TRADING SYSTEM IN COMPLETE CONFIDENTIALITY

EVERY TRADER SHOULD DO THIS BEFORE TRADING.

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

What are your system's results?

Here at *Futures Truth*, we believe we have the best mechanical trading system testing platform available. We have been designing, testing, reporting and improving trading systems for ourselves, vendors and multi-million dollar money managers since 1985.

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TOP TEN TABLES

TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	Anticipation	233.3%
2	Samurai 35	230.2%
3	Anticipation IV	211.5%
4	Turbo Trader Pro	201.6%
5	ATS-3200	173.5%
6	Keystone	165.4%
7	Anticipation III	152.6%
8	Maxim	148.5%
9	Qtech Bellies	142.8%
10	Natural Gas Offense	130.6%

TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	Kannatta	323.9%
2	Mesa Bonds	303.0%
3	Qtech Cattle	258.6%
4	Black Gold	248.04%
5	Dollar Trader for Currencies	247.97%
6	GK-Grain Trader I	234.1%
7	Mesa T-Notes	231.4%
8	ATS-6400	207.4%
9	Anticipation IV	172.9%
10	Crude Extreme	172.2%

TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Anticipation	233.3%
2	Samurai 35	230.2%
3	Anticipation IV	211.5%
4	Turbo Trader Pro	201.6%
5	ATS-3200	173.5%
6	Anticipation III	152.6%
7	Qtech Bellies	142.8%
8	Natural Gas Offense	130.6%
9	Natural Gas Trader - MA	121.1%
10	Mesa T-Notes	118.1%

TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Keystone	165.4%
2	Maxim	148.5%
3	Dollar Trader for Currencies	93.5%
4	Simple Harmony	85.0%
5	Super Turtle	74.8%
6	Tzar	66.2%
7	RC Success	51.6%
8	Benchmark	49.7%
9	Trendchannel	48.6%
10	Universal	48.5%

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 **#5-2007**

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	180	%C DayBreaker	Creative Breakthrough, Inc.	588	261	Cowbelle	eMarCoSoft y Cia Ltda
106	191	1-2-3 System	John Schmidt	331	222	Cross Bow	Charles Le Beau
198	145	1-2-3-4 System	John Schmidt	534	10	CrudeExtreme	Chan So Han
548	208	24.Fujiko	Takaiku Nishimura	512	64	CTS BrB System	Creative Trading Systems, LLC
275	42	25X25	Charles Le Beau	511	129	CTS Crash Control	Creative Trading Systems, LLC
409	117	Abalone	Petros Development Corp.	250	249	Cyclone	Dr. John Clayburg
207	192	Aberration	Keith Fitschen	543	227	DCB Coffee	Andy Waldoock
300	248	Aberration Plus	Keith Fitschen	546	101	DCB Cotton	Andy Waldoock
365	108	Advent	Scott Magnuson	541	213	DCB Crude Oil	Andy Waldoock
484	247	AG Xtreme 2	Andrew Gibbs	542	118	DCB Lean Hogs	Andy Waldoock
464	232	AG-Xtreme Tier 1	Andrew Gibbs	544	99	DCB Lumber	Andy Waldoock
432	19	AlfaMAXX	Alfaranda CTA	547	177	DCB Nasdaq Swing	Andy Waldoock
307	43	Amos' Root	Giles Korznecki	545	169	DCB Natural Gas	Andy Waldoock
364	148	Andromeda	Petros Development Corp.	540	164	DCB Wheat	Andy Waldoock
441	128	Andromeda 2	Petros Development Corp.	306	36	DCB-Bond	Andy Waldoock
380	190	Anomaly 1	longtermtrading.com	111	235	DCS II	PWA Futures
381	197	Anomaly 2	longtermtrading.com	509	86	Delphi Universal	TradingVisions Systems, Inc.
224	239	Anticipation	Advanced Systems Inc.	595	115	Delphi Universal II	TradingVisions Systems, Inc.
295	187	Anticipation II	Advanced Systems Inc.	594	242	Delphi Universal II Day	TradingVisions Systems, Inc.
573	17	Anticipation III	Advanced Systems Inc.	136	205	Delta Threshold	Day Trading Inst.
574	9	Anticipation IV	Advanced Systems Inc.	4	29	Dennis RSI	Robert Dennis, Jr.
279	210	Arcs	Alfaranda	82	131	Directional Movement	Welles Wilder
302	186	Arcs Plus	Alfaranda	400	77	DirecTrend	Steve Marshall
271	216	Athena	Brian Watson	236	5	Dollar Trader for Curr.	Dave Fox
361	141	ATS-3200	Advanced Trading Sys.	62	240	Dr. Jenkins System	Dr. David Jenkins
362	8	ATS-6400	Advanced Trading Sys.	125	70	Dual Cross System	David Wright
583	201	Aussie Trader	eMarCoSoft y Cia Ltda	562	16	Dual Thrust	Mike Chalek
469	200	Axiom Index	TradingVisions Systems, Inc.	590	74	DualThrust 2	Mike Chalek
471	104	Axiom Long Term	TradingVisions Systems, Inc.	240	96	Dynamic Breakout Sys	George Pruitt/FTC
425	215	AxSym	i8i.com	303	106	Dynamic MovAvgCross	George Pruitt/FTC
386	196	Balance Point	Daytrading Educators	467	121	DynamicTrendTrading	Dave Reiter
341	85	Barramundi	New Beach Capital	265	193	Dynamo	Chuck Hughes
269	226	Basis	Alfaranda	327	73	Early Bird	TradingVisions Systems, Inc.
270	154	Basis II	Alfaranda	397	28	Early Bird II	TradingVisions Systems, Inc.
234	11	Belly Trader	Dr. John Clayburg	431	34	Early Bird III	TradingVisions Systems, Inc.
182	233	Benchmark	Curtis Arnold	470	182	EGE 6%	Nihat Orhan
273	184	Big Dipper	Charles Le Beau	473	266	EGE7 High Low	Nihat Orhan
578	203	Black Crusader UD	Andrew Gibbs & Allan Kerr	521	50	Elsie	eMarCoSoft y Cia Ltda
579	228	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	257	88	ETS - Daily	Michael Mermer
333	4	Black Gold	Giles Korznecki	256	152	ETS - Interim	Michael Mermer
560	211	Black Gold - Petrol	eMarCoSoft y Cia Ltda	272	32	ETS Day Trade	Michael Mermer
124	221	Black or White	Troy Staman	221	250	EuroDollar Indicator	George Panagakis
225	49	Bond & Yen Trdng. Sys.	George Panagakis	445	24	EuroDynamics LT	Hafliidi Eliasson
397	246	Bond Blaster	Tom Stein	569	120	EuroMax	Hafliidi Eliasson
121	267	BondPat	Lee Gettess	288	251	EVE T Bond	Emil Van Essen
450	109	Bounce 2	Trade Maid	235	33	Feeder Trader	Dr. John Clayburg
395	58	BRIX	Alfaranda	404	139	FGC Emerald	First Global Capital Mgmt.
296	224	Capcon1	Kevin Brown	507	165	FMS Advantage	Fast Market Systems
212	72	CatScan	Randy Stuckey	586	83	Franc Trader	eMarCoSoft y Cia Ltda
226	175	Catscan II	Randy Stuckey	171	76	FT S&P DayTrade	Stafford Trading Co.
421	55	Catscan III	Randy Stuckey	524	237	Fujiko.N	Takaiku Nishimura
422	60	Catscan III Const.	Randy Stuckey	483	97	Fusion	Strategic Trading Sys.
563	69	CatsCan IV	Randy Stuckey	394	133	Futures 7 Weekly	Futures 7
564	66	CatsCan IV Const	Randy Stuckey	370	143	GearedUp	Steffen Orben
350	126	Challenger	S. L. Pee	401	194	GearedUpMk1	Steffen Orben
342	144	Checkmate	Strategic Trading Sys.	332	84	Genesis B	Giles Korzenecki
343	151	CoatTails	longtermtrading.com	294	223	GK Currency Trader	H. G. Knees
416	159	Cobalt	TradingVisions Index Sys.	349	31	GK Energy Trader	H. G. Knees
278	87	Compass	Ziad Chahal	487	25	GK-Energy Trader II	H. G. Knees
338	147	Countdown	longtermtrading.com	489	6	GK-Grain Trader I	H. G. Knees

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

Systems Tracked In This Issue **#5-2007**

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
348	257	GK-Interest Trader	H. G. Knees	492	264	Qtech Beans	Dave Poxon
488	259	GK-Meat Trader I	H. G. Knees	495	123	Qtech Bellies	Dave Poxon
550	134	GK Universal Trader I	H. G. Knees	494	3	Qtech Cattle	Dave Poxon
551	172	GK Universal Trader II	H. G. Knees	568	206	Qtech S&P	Dave Poxon
253	112	Golden SX	Randy Stuckey	493	255	Qtech Wheat	Dave Poxon
254	91	Golden SX Const.	Randy Stuckey	42	195	QUAD	Joe Bristor
555	111	GoldLingote	eMarCoSoft y Cia Ltda	187	53	R-Breaker	Rich Saidenberg
177	238	Grand Cayman System	Mike Chisolm	570	202	RC Advance ++	Rickey Cheung
572	93	HI%Mid	Seival Systems	566	178	RC Book 2	Rickey Cheung
346	230	Hi-Lo Swing	David McLarney	565	137	RC Chance	Rickey Cheung
491	51	HiProb	Seival Systems	592	130	RC Courage	Rickey Cheung
366	157	I-Master	Keith Fischen/Murray Ruggiero	567	54	RC Edge	Rickey Cheung
415	22	Impetus	TradingVisions Systems, Inc.	576	89	RC Shine	Rickey Cheung
589	48	Impetus SP	TradingVisions Systems, Inc.	461	41	RC Success	Rickey Cheung
523	173	Intensity	Christian Smart, Ph.D.	519	243	RC Success 3	Rickey Cheung
577	162	Intensity LT	Christian Smart, Ph.D.	340	158	Ready-Set-Go	longtermtrading.com
334	219	JJ	Giles Korzenecki	582	124	Red Copper	eMarCoSoft y Cia Ltda
584	1	Kannatta	eMarCoSoft y Cia Ltda	123	256	Reverse Trend Entry	Troy Staman
538	14	Keystone	Founder Trading	186	218	R-Levels	Rich Saidenberg
193	170	Kylie	Harvest Trading	268	229	R-Mesa 3	John Ehlers/Mike Barna
274	241	Lil' Dipper	Charles Le Beau	411	92	R-Mesa 5	John Ehlers/Mike Barna
247	252	Lil Gapper	David Wright	436	95	S&P Day	Hafidli Eliasson
301	171	Little Big Horn	Randy Stuckey	472	26	SAGA	Carlos Chaves
451	179	Longrifle	Adam Grimes	417	67	Samba	Dance With the Markets
557	59	Madera2X4	eMarCoSoft y Cia Ltda	283	62	Samurai_35	Futures Research
266	20	Magnet	Lapis Trading Strategies	281	56	Samurai_7	Futures Research
384	78	Market Direction	Giles Korzenecki	105	44	Scooter	Robert Dennis Jr
203	161	Market Mapping	Lee Gettess	114	253	Second Income	Gila Brock
383	234	Market Rider	Parviz Hamedanian	248	160	Sentive Yen System	Sentive Trading Co.
552	12	Maxim	Founder Trading	297	245	Serendipity	Charles LeBeau
585	116	Maya Legacy	eMarCoSoft y Cia Ltda	430	217	Shockwave	Keener Capital Mgmt.
480	45	Mechwarrior-SP	Andrew Gibbs	298	265	Sidewinder	Charles LeBeau
485	57	Mechwarrior-ES	Andrew Gibbs	255	13	Sierra Hotel	Mesa
321	2	MESA Bonds	John Ehlers/Mike Barna	587	81	Silver Bullet	eMarCoSoft y Cia Ltda
435	7	Mesa T-Notes	John Ehlers/Mike Barna	571	30	Simple Harmony	Murray Ruggiero
412	132	MesaMAX	John Ehlers/Mike Barna	581	23	SledgeHammer	Greg Jewell
104	198	Mike Culler System	Mike Culler	232	149	SP \ U	Financial Facilitators
280	153	Millenium 2000	Randy Stuckey	535	214	Spartan	Joseph Ford
31	94	Miracle Trading Mthd.	R. C. Allen	438	183	Spectrum	TradingVisions Systems, Inc.
596	136	Mosaic	Founder Trading	413	207	SPMD 500	Giles Korzenecki/Dave Wresinski
322	176	Moving Avg. Reversal	S. L. Pee & M. H. Pee	344	155	STAT	Randy Stuckey
34	262	Murlantic Cattle Method	Mrs. M. Sanderford	345	150	STAT Const	Randy Stuckey
525	68	Naka89	Kazuhiko Nakayama	410	140	Statmirror	Piotr Michalak
526	199	Natural Gas Offense	Advanced Systems Inc.	258	231	STC S&P DayTrade	Stafford Trading
505	181	Natural Gas Trader-GA	Advanced Systems Inc.	347	225	STO-X	David McLarney
506	125	Natural Gas Trader-LA	Advanced Systems Inc.	335	257	Strategic	Charles LeBeau
504	163	Natural Gas Trader-MA	Advanced Systems Inc.	561	79	Super Turtle	Murray Ruggiero
204	260	NCR	Joseph Stowell	140	212	Support/Resistance	Walter Studnicki
26	90	Night & Day Daytrading	Joe Bristor	84	142	Swing Index System	Welles Wilder
378	138	Octane	Keener Capital Mgmt.	374	110	Synergy	Strategic Trading Sys.
559	63	OCTANE92	eMarCoSoft y Cia Ltda	251	268	TBond 2000	David Wright
65	220	Parabolic Stop	Welles Wilder	139	244	T-Bonds Day_Trade	Walter Studnicki
440	71	Pegasus	Petros Development Corp.	242	65	The Big Blue	Vilar Kelly
304	52	Pendulum	Stafford Trading Co.	196	166	The Mystery System	Peter Aan
575	107	PowerTrader	B. Antrobus	309	18	Theta	Scott Lowry
399	100	Prism Growth	Mark Keating	496	119	Time	Urban Jaekle
231	75	Profit Quest	ProfitQuest Systems	228	209	Top Ten System	Taruas Trading
102a	188	PULSAR Imp. Pattern	Joe Duffy	93	82	Trader's Profit Motive	Traders Software
102b	61	PULSAR Volatility	Joe Duffy	515	47	Trend Harmony	Murray Ruggiero
591	38	PUMP #1	eMarCoSoft y Cia Ltda	299	105	Trend One	PWA Futures

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

Systems Tracked In This Issue

#5-2007

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
292	189	Trendchannel	John Tolan	291	113	Vega	Eric Maeder & Richard Best
17	135	Trender	Walter Studnicki	442	263	Vixen	Emily Robertson
387	185	Tuition-LT	Skyline Computers	85	156	Volatility	Welles Wilder
539	21	Turbo Trader Pro	Peter Zwag	59	37	VOLPAT	Lee Gettess
293	168	Turnkey	Chuck Hughes	126	114	Watch and Wait	Ralph Vince
249	80	Turtle Trading System	Michael Dillon	339	102	Waverider	longtermtrading.com
426	27	Tzar	Alfaranda, CTA	318	98	Weaver	Alfaranda
323	40	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee	319	103	Weaver MT	Alfaranda
324	174	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee	262	236	William Tell Bonds	Erik Been
133	39	Universal	Stafford Trading Co.	267	254	XS Bonds	Emil Van Essen
468	167	Universal 2.0	Stafford Trading Co.	593	15	Yankee DX	eMarCoSoft y Cia Ltda
199	122	Universal LT	Stafford Trading Co.	367	127	Zeeport	Alfaranda
308	204	USOne	Giles Korzenecki	233	46	Zenith* 1000	Ron Thieme
437	146	VC Daytrader	Veecee Corp.	558	35	ZumaFria	eMarCoSoft y Cia Ltda

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

FTC Limited Partnership is a privately offered pool. It is continuously offered to allow investors to participate in a professionally managed portfolio of commodities and securities investments. The Commodity Pool Operator is Futures Truth Company, a Delaware corporation. The main business office is located at 294 N. Hillside Road, Hendersonville, N.C. 28791. The main telephone number is (828) 697-0273, Fax (828) 692-7375, and e-mail: ftruth@aol.com. The pool in its current structure has been in operation since March 2004.

FTC LIMITED PARTNERSHIP

NET PERFORMANCE AFTER ALL FEES

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

	2007	2006	2005	2004
Jan	0.17%	-2.06%	-10.68%	
Feb	6.80%	-5.82%	-0.50%	
Mar	-5.77%	1.60%	-2.32%	-2.08%
April	-0.72%	30.53%	0.57%	4.66%
May	-2.95%	-4.28%	-0.72%	5.45%
June	-2.54%	-14.89%	1.01%	-6.41%
July	0.13%	-6.34%	-4.33%	6.46%
Aug	-2.97%	-2.95%	2.87%	5.52%
Sep	1.51%	-0.80%	-1.20%	1.22%
Oct		-0.25%	-3.63%	4.39%
Nov		11.8%	5.08%	0.49%
Dec		-9.02%	-7.28%	-0.42%
Total	-6.59%	-9.03%	-20.86%	20.13%

Composite Performance of The Pool for the MSS program

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

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

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



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#5-2007

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	239.4%	1 Keystone	538	149.5%	1 Keystone	538	289.3%
2 Samurai_35	283	230.2%	2 R-Mesa 3	268	101.0%	2 Turbo Trader Pro	539	201.6%
3 Trend One	299	177.0%	3 RC Edge	567	74.3%	3 Keystone	538	149.5%
4 ATS-3200	361	173.5%	4 R-Breaker	187	69.8%	4 Keystone	538	139.0%
5 1-2-3 System	106	142.2%	5 SledgeHammer	581	68.5%	5 CrudeExtreme	534	110.9%
6 Checkmate	342	141.9%	6 Impetus SP	589	68.0%	6 R-Mesa 3	268	101.0%
7 Samurai_7	281	123.9%	7 Tzar	426	64.8%	7 Bounce 2	450	79.5%
8 Grand Cayman System	177	121.2%	8 STC S&P DayTrade	258	56.0%	8 RC Edge	567	74.3%
9 ETS - Daily	257	113.8%	9 Mechwarrior	480	53.7%	9 R-Breaker	187	69.8%
10 CatScan	212	111.4%	10 RC Success	461	53.3%	10 Impetus SP	589	68.0%
11 Scooter	105	87.6%	11 CTS BrB System	512	47.6%	11 Early Bird III	431	66.6%
12 Universal	133	73.2%	12 Magnet	266	45.2%	12 Impetus	415	66.5%
13 Challenger	350	73.2%	13 RC Shine	576	45.0%	13 STC S&P DayTrade	258	56.0%
14 MESA Bonds	321	59.0%	14 Cyclone	250	41.7%	14 RC Success	461	53.3%
15 Big Dipper	273	58.4%	15 %C DayBreaker	405	40.4%	15 RC Shine	576	45.0%
16 Universal LT	199	56.0%	16 Early Bird	327	37.2%	16 RC Success	461	42.8%
17 Lii' Dipper	274	48.3%	17 VOLPAT	59	32.7%	17 Cyclone	250	41.7%
18 William Tell Bonds	262	46.5%	18 Zeeport	367	31.4%	18 %C DayBreaker	405	40.4%
19 Basis	269	46.2%	19 R-Levels	186	30.8%	19 Early Bird	327	37.2%
20 DCB-Bond	306	45.9%	20 ETS Day Trade	272	30.1%	20 Early Bird II	580	36.4%
21 Turtle Trading System	249	45.4%	21 Trader's Profit Motive	93	28.4%	21 RC Courage	592	35.2%
22 Serendipity	297	42.0%	22 FT S&P DayTrade	171	27.8%	22 RC Chance	565	33.1%
23 XS Bonds	267	41.8%	23 R-Mesa 5	411	25.7%	23 VOLPAT	59	32.7%
24 Compass	278	39.3%	24 Balance Point	386	24.6%	24 Zeeport	367	31.4%
25 Basis II	270	37.6%	25 Early Bird II	580	22.1%	25 R-Levels	186	30.8%
26 Sidewinder	298	33.2%	26 MesaMAX	412	21.7%	26 ETS Day Trade	272	30.1%
27 Ready-Set-Go	340	28.6%	27 SP \ U	232	20.8%	27 FT S&P DayTrade	171	27.8%
28 EVE T Bond	288	24.4%	28 Zenith* 1000	233	19.8%	28 R-Mesa 5	411	25.7%
29 Watch and Wait	126	23.3%	29 PULSAR Volatility	102b	19.1%	29 Balance Point	386	24.6%
30 Volatility	85	18.1%	30 Time	496	17.4%	30 Early Bird III	431	23.3%
31 BRIX	395	13.9%	31 The Big Blue	242	15.0%	31 Early Bird II	580	22.1%
32 Fusion	483	2.6%	32 Bounce 2	450	14.1%	32 MesaMAX	412	21.7%
33 Synergy	374	1.8%	33 Dennis RSI	4	12.7%	33 Early Bird II	580	18.4%
34 Tuition-LT	387	1.4%	34 CTS Crash Control	511	11.8%	34 The Big Blue	242	15.0%
35 CoatTails	343	0.6%	35 ETS - Interim	256	9.5%	35 Bounce 2	450	14.1%
36 Turnkey	293	0.4%	36 QUAD	42	8.8%	36 Spectrum	438	8.6%
37 USOne	308	-7.6%	37 Trender	17	8.6%	37 Dynamo	265	8.6%
38 Catscan II	226	-11.2%	38 Spectrum	438	8.6%	38 Arcs Plus	302	8.1%
Mini Russell			Russell			Cotton		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 Keystone	538	289.3%	1 Dual Thrust	562	304.2%	1 GK Universal Trader II	551	134.9%
2 Maxim	552	203.7%	2 Tzar	426	134.0%	2 Capcon1	296	93.5%
3 Turbo Trader Pro	539	201.6%	3 I-Master	366	102.9%	3 Black or White	124	85.3%
4 DualThrust 2	590	123.3%	4 Bounce 2	450	79.5%	4 Axiom Long Term	471	72.8%
5 HI%Mid	572	94.1%	5 Early Bird III	431	66.6%	5 Waverider	339	72.8%
6 HiProb	491	86.0%	6 CTS Crash Control	511	39.4%	6 Grand Cayman System	177	69.3%
7 Impetus	415	66.5%	7 Early Bird II	580	36.4%	7 Aberration	207	68.4%
8 DualThrust 2	590	48.1%	8 Spectrum	438	-13.2%	8 Millenium 2000	280	65.4%
9 Mosaic	596	1.0%			9 Samurai_7	281	50.1%	
10 Axiom Index	469	-25.2%			10 Pegasus	440	46.7%	
11 Samba	417	-25.3%			11 Volatility	85	45.9%	
12 Shockwave	430	-30.0%			12 Arcs	279	39.0%	
13 Delphi Universal II Day	594	-99.6%			13 STO-X	347	28.3%	
14 Black Crusader UD Mini	579	-135.7%			14 Intensity	523	25.5%	
15 Vixen	442	-279.9%			15 Ready-Set-Go	340	22.1%	
					16 Golden SX	253	18.8%	

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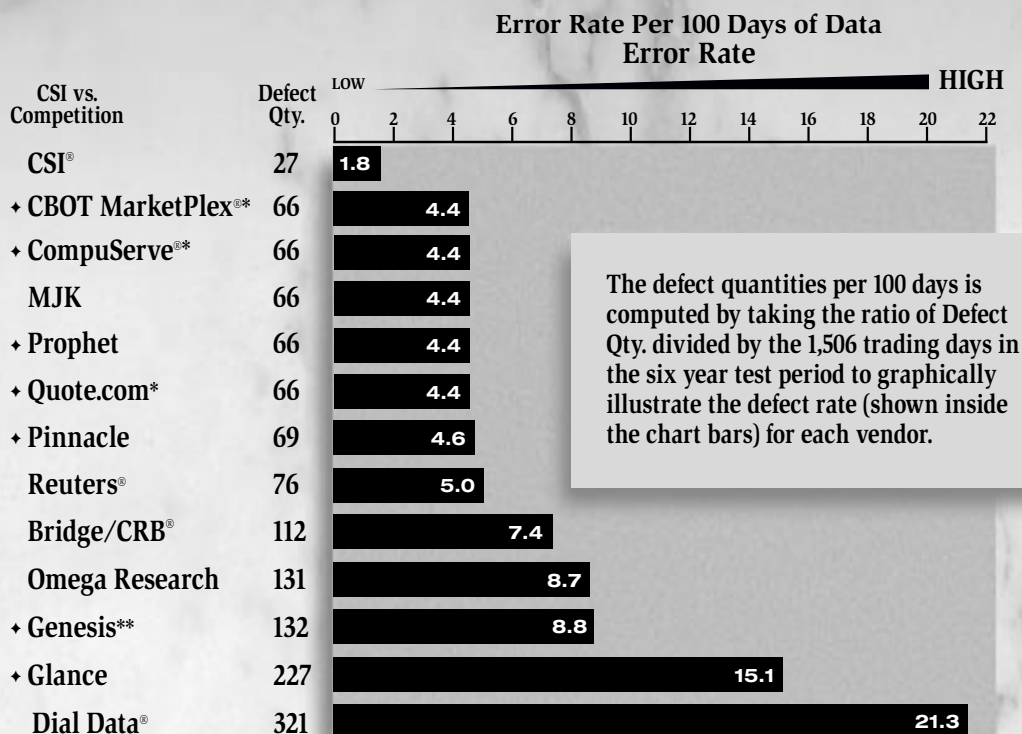
RANKING BY SPECIFIC COMMODITY

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 Const	564	216.1%	1 Dollar Trader for Curr.	236	107.0%	1 Futures 7 Weekly	394	181.7%
2 CatsCan IV	563	181.2%	2 Dynamic Breakout Sys	240	89.6%	2 Yankee DX	593	153.5%
3 Ready-Set-Go	340	138.2%	3 Bond & Yen Trdng. Sys.	225	81.6%	3 CatsCan IV	563	151.8%
4 Dual Thrust	562	111.7%	4 Grand Cayman System	177	81.1%	4 CatsCan IV Const	564	134.5%
5 Dollar Trader for Curr.	236	107.8%	5 1-2-3-4 System	198	75.9%	5 STAT	344	104.6%
6 Sierra Hotel	255	96.0%	6 Turtle Trading System	249	60.4%	6 1-2-3-4 System	198	95.4%
7 1-2-3-4 System	198	95.5%	7 The Mystery System	196	56.8%	7 Catscan III	421	93.9%
8 Catscan III Const.	422	88.9%	8 Scooter	105	50.0%	8 Catscan III Const.	422	84.4%
9 Catscan III	421	79.1%	9 DCS II	111	50.0%	9 Market Rider	383	73.9%
10 Andromeda	364	78.7%	10 Golden SX Const.	254	49.7%	10 CatScan	212	72.5%
11 Amos' Root	307	77.1%	11 Basis II	270	48.3%	11 Checkmate	342	72.2%
12 GK-Currency Trader	294	76.3%	12 Catscan III	421	47.1%	12 GK-Currency Trader	294	65.8%
13 Catscan II	226	76.1%	13 Parabolic Stop	65	43.9%	13 DirecTrend	400	65.7%
14 GK Universal Trader II	551	75.6%	14 Catscan III Const.	422	42.1%	14 Directional Movement	82	59.1%
15 Market Direction	384	73.8%	15 Top Ten System	228	41.4%	15 STAT Const	345	58.2%
16 Challenger	350	73.5%	16 Sierra Hotel	255	39.3%	16 Fusion	483	53.2%
17 Anomaly 2	381	69.8%	17 Catscan II	226	38.9%	17 Basis	269	47.9%
18 Samba	417	68.5%	18 Universal LT	199	35.6%	18 Compass	278	30.4%
19 Andromeda-2	441	65.5%	19 Theta	309	35.4%	19 Synergy	374	1.8%
20 Ultimate Trading Dev. I	323	65.0%	20 CatScan	212	32.8%	20 Parabolic Stop	65	-5.4%
21 Trend One	299	64.7%	21 Trendchannel	292	31.0%	21 Axiom Long Term	471	-20.5%
22 DirecTrend	400	63.6%	22 Benchmark	182	30.8%	22 Profit Quest	231	-28.6%
23 DynamicTrendTrading	467	61.7%	23 Pegasus	440	30.6%	23 Little Big Horn	301	-37.0%
24 ETS - Daily	257	61.6%	24 Weaver	318	28.9%	24 Volatility	85	-41.2%
25 EuroDynamics LT	445	58.0%	25 Directional Movement	82	27.6%	25 Swing Index System	84	-102.8%
26 The Mystery System	196	57.4%	26 Golden SX	253	25.9%			
27 BRIX	395	55.1%	27 Dr. Jenkins System	62	25.9%			
28 Ultimate Trading Dev. II	324	54.7%	28 Intensity LT	577	25.6%			
29 Trendchannel	292	53.5%	29 Checkmate	342	23.2%			
30 Market Rider	383	50.9%	30 Mike Culler System	104	15.6%			
Natural Gas			Crude Oil			Coffee		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 Dual Thrust	562	232.6%	1 Dual Thrust	562	65.8%	1 Anticipation	224	233.3%
2 Natural Gas Offense	526	130.6%	2 GK Energy Trader II	487	65.4%	2 Anticipation IV	574	211.5%
3 Super Turtle	561	127.9%	3 BRIX	395	52.8%	3 Benchmark	182	157.8%
4 Natural Gas Trader-MA	504	121.1%	4 Universal 2.0	468	49.2%	4 Anticipation III	573	152.6%
5 Natural Gas Trader-LA	506	106.1%	5 Market Direction	384	41.8%	5 Parabolic Stop	65	135.2%
6 Simple Harmony	571	105.2%	6 Black Gold	333	35.2%	6 Scooter	105	120.4%
7 Natural Gas Trader-GA	505	102.4%	7 Pegasus	440	31.7%	7 Universal	133	108.4%
8 Samurai_7	281	52.5%	8 Weaver	318	31.3%	8 1-2-3 System	106	101.7%
9 GK-Energy Trader	349	42.4%	9 Golden SX Const.	254	30.9%	9 Catscan II	226	100.5%
10 Waverider	339	39.0%	10 Axiom Long Term	471	26.8%	10 Anticipation II	295	96.2%
11 Samba	417	36.5%	11 Black Gold - Petrol	560	25.5%	11 The Mystery System	196	93.0%
12 Universal 2.0	468	31.9%	12 SAGA	472	24.9%	12 Top Ten System	228	66.9%
13 Arcs	279	30.6%	13 Aberration	207	22.4%	13 Watch and Wait	126	53.7%
14 Swing Index System	84	29.2%	14 Basis II	270	18.8%	14 DirecTrend	400	39.7%
15 CatsCan IV Const	564	24.4%	15 Universal LT	199	18.6%	15 Golden SX	253	33.2%
16 CatsCan IV	563	24.4%	16 Golden SX	253	18.5%	16 Samba	417	30.4%
17 DirecTrend	400	24.3%	17 Abalone	409	15.0%	17 Golden SX Const.	254	24.2%
18 Parabolic Stop	65	19.7%	18 Futures 7 Weekly	394	14.5%	18 DCS II	111	24.0%
19 GK Energy Trader II	487	17.9%	19 STAT	344	13.8%	19 Market Direction	384	15.1%
20 Volatility	85	17.1%	20 Turtle Trading System	249	13.2%	20 GK Universal Trader I	550	14.5%
21 Basis II	270	16.7%	21 Kylie	193	11.1%	21 CatsCan IV Const	564	9.4%
22 Ready-Set-Go	340	15.1%	22 Samba	417	9.3%	22 CatsCan IV	563	9.4%
23 Athena	271	14.4%	23 Theta	309	8.4%	23 Athena	271	8.4%
24 Intensity LT	577	13.6%	24 Dynamic Breakout Sys	240	7.0%	24 Aberration	207	7.7%

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TESTING INFORMATION

BLACK BOX SYSTEMS !

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

ACCURACY ASSURED

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

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

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

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

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

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

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

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

TESTING

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

see actual trade-by-trade results after optimization.

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

DATA PROVIDERS

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

CALCULATIONS USED IN TABLES

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

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

Rank by % Chng	System Name	System #	Day Trd.	Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
						2002	2003	2004	2005	2006							
1	Kannatta	584		Can Dollar	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-915	0	0	0	
2	MESA Bonds	321		Bonds	7/00	3331	-1435	-3778	4653	-144	0	7006	0	0	0	0	
3	Qtech Cattle	494		Live Cattle	4/05	n/a	n/a	n/a	380	-3295	1005	1020	-1000	575	-225	2595	725
4	Black Gold	333		Crude	1/01	110	-4535	7730	-1830	12500	0	15075	0	0	2655	0	0
5	Dollar Trader for Curr.	236		Euro C	1/99	10750	8700	4675	-4051	-5414	-500	5863	-1663	-263	2613	0	0
6	Dollar Trader for Curr.	236		Jap Yen	1/96	10012	-5377	5401	7562	-4650	1250	-1663	-925	0	4300	525	0
	GK Grain Trader I	489		Wheat	11/04	n/a	n/a	0	1088	-4713	0	0	0	625	0	0	-800
	GK Grain Trader I	489		Corn	11/04	n/a	n/a	0	613	-2725	0	0	0	0	0	2788	0
	GK Grain Trader I	489		Rough Rice	11/04	n/a	n/a	-1335	-250	-4675	0	0	0	0	-585	0	0
7	Mesa T-Notes	435		T Note	1/03	n/a	7810	3226	-2350	-2575	0	0	0	0	0	0	0
8	ATS-6400	362		T Note	1/01	-7421	-94	-416	-2985	6681	209	800	0	0	-309	-371	-1559
9	Anticipation IV	574		Coffee	1/06	n/a	n/a	n/a	n/a	20757	2531	7013	563	3338	1106	-113	2606
10	CrudeExtreme	534	*	Mini Crude	1/06	n/a	n/a	n/a	n/a	645	703	-693	60	970	160	-780	1483
11	Belly Trader	234		Bellies	12/95	10308	3084	-10492	-3132	-112	2204	0	1272	2308	972	0	964
12	Maxim	552		Mini Russell	4/06	n/a	n/a	n/a	n/a	11720	-20	4095	1770	2390	585	2065	1140
13	Sierra Hotel	255		Euro C	4/06	n/a	n/a	n/a	n/a	5613	-613	1713	1138	1188	338	638	988
	Sierra Hotel	255		Jap Yen	1/97	-750	30163	-1138	3400	-338	188	5875	0	-2700	2188	0	0
	Sierra Hotel	255		S Franc	1/97	3100	-12963	-11625	6663	-6500	0	1063	-2638	0	1713	-525	0
14	Sierra Hotel	255		S Franc	1/97	2525	10700	-16125	5913	-11938	100	638	-1463	0	3975	-638	-1025
	Keystone	538	*	Mini Russell	4/06	n/a	n/a	n/a	n/a	13495	225	930	230	2260	360	2725	3260
	Keystone	538	*	S&P	4/06	n/a	n/a	n/a	n/a	26175	2675	4975	2675	-650	-1400	5700	14825
	Keystone	538	*	Mini S&P	4/06	n/a	n/a	n/a	n/a	4213	50	1325	150	-1713	-688	963	2625
15	Yankee DX	593		\$ Index	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	735	0
16	Dual Thrust	562		Russell 2K	8/06	n/a	n/a	n/a	n/a	42125	16675	29150	-6950	-8025	2600	27925	2975
	Dual Thrust	562		Nat Gas	8/06	n/a	n/a	n/a	n/a	24600	15610	-9010	4140	-3210	-3500	5290	8500
	Dual Thrust	562		Euro C	8/06	n/a	n/a	n/a	n/a	1837	-3513	7450	-725	0	1313	0	0
	Dual Thrust	562		Unleaded	8/06	n/a	n/a	n/a	n/a	-6967	-2201	4742	185	-2121	4473	2478	8333
	Dual Thrust	562		Crude	8/06	n/a	n/a	n/a	n/a	-3260	-6090	-1160	4500	3280	790	-1160	4730
	Dual Thrust	562		S&P	8/06	n/a	n/a	n/a	n/a	1450	-825	5550	-875	1100	11150	-5575	7875
	Dual Thrust	562		Coffee	8/06	n/a	n/a	n/a	n/a	-6938	-1688	1913	-2456	2363	1406	-750	-694
	Dual Thrust	562		Cotton	8/06	n/a	n/a	n/a	n/a	-5750	-290	-2405	-795	-1175	1385	-455	-2580
17	Anticipation III	573		Coffee	1/06	n/a	n/a	n/a	n/a	16445	1838	7200	19	3338	1669	-113	2606
18	Theta	309		Jap Yen	6/00	11088	-12338	1200	11488	-7725	0	3350	-1775	0	900	0	-1725
	Theta	309		Crude	6/00	4955	3235	9780	-15935	8350	0	0	17285	0	585	-3395	-5070
	Theta	309		K Wheat	6/00	4275	100	-7425	-9050	263	0	0	-638	0	-1375	0	-2638
	Theta	309		S Franc	6/00	-3825	-900	3338	88	-6813	0	875	0	-475	-1113	-1363	0
	Theta	309		Coffee	6/00	-5606	-13519	-6038	-919	-4613	-1931	0	0	1969	0	0	0
	Theta	309		Bonds	6/00	119	-7006	363	-200	-1300	1863	-1231	-1169	0	-388	-1700	0
19	AlfaMAXX	432	*	S&P	5/03	n/a	-7500	-14100	-12225	15400	150	5575	-675	-25	-1200	1100	900
20	Magnet	266		S&P	11/97	-13200	28425	32675	-150	26875	0	7500	-2700	2850	-10875	-5500	0
21	Turbo Trader Pro	539	*	Mini Russell	3/06	n/a	n/a	n/a	n/a	9750	1880	-230	100	110	1470	2380	1160
22	Impetus	415	*	Mini Russell	1/03	n/a	1935	4075	-625	3225	210	645	-500	-740	-215	1145	320
23	SledgeHammer	581		S&P	1/06	n/a	n/a	n/a	n/a	6450	5225	-2475	1175	7775	25	-3575	-2375
24	EuroDynamics LT	445		Euro C	9/03	n/a	-1763	6338	988	2263	-2063	0	1625	0	0	0	0
25	GK Energy Trader II	487		Crude	11/04	n/a	n/a	-2685	13525	10140	0	16745	0	-4785	-1335	0	1575
	GK Energy Trader II	487		Unleaded	11/04	n/a	n/a	-2322	27212	-19227	0	20455	0	-4330	-2322	0	19447
	GK Energy Trader II	487		Heat Oil	11/04	n/a	n/a	719	3923	11283	17187	0	0	-9781	2403	0	0
	GK Energy Trader II	487		Nat Gas	11/04	n/a	n/a	-15075	74335	-36585	14655	0	-7645	1495	0	-4295	-7055
26	SAGA	472		Crude	4/04	n/a	n/a	9110	-11610	4690	13490	0	780	0	1980	0	-2720
	SAGA	472		Jap Yen	4/04	n/a	n/a	-1575	11900	-16791	0	-13	-2138	0	988	-1313	0
	SAGA	472		Euro C	4/04	n/a	n/a	3974	-6188	-7164	-2163	2050	500	-1763	1225	-1738	0
	SAGA	472		T Note	4/04	n/a	n/a	-8120	-2270	3580	0	1650	-1380	0	-600	0	-1290
27	Tzar	426		Russell 2K	3/03	n/a	30150	40700	23675	11125	-16825	-10500	6775	29500	-11550	-1450	-13100
	Tzar	426		S&P	3/03	n/a	22425	4400	-1250	63300	-2625	6500	3075	2450	0	9000	-7375
	Tzar	426		Nasdaq	3/03	n/a	45550	34800	-8350	21625	-6250	-1550	3275	-6300	-13000	-7700	-8000
	Tzar	426		D. Jones	3/03	n/a	10420	-12330	2510	-11990	-2780	-2030	40	4120	-4290	-3020	0
28	Early Bird II	580	*	Russell 2K	8/02	7075	9575	-15325	-1875	6225	-1750	0	-100	3200	6050	6350	1650
	Early Bird II	580	*	S&P	8/02	3650	4075	-475	2250	0	0	0	0	0	5350	6525	0
	Early Bird II	580	*	SP Midcap	8/02	-1375	15025	-6100	975	-3350	0	0	0	0	4300	10600	0
29	Dennis RSI	4		S&P	6/86	9875	-1775	-6000	-11650	21150	-6400	5800	-200	2900	8650	-175	-200
30	Simple Harmony	571		Sugar	12/05	n/a	n/a	n/a	0	6170	0	4136	-1015	0	0	0	0
	Simple Harmony	571		Copper	12/05	n/a	n/a	n/a	0	4013	-2965	-7588	0	0	13812	0	0
	Simple Harmony	571		Nat Gas	12/05	n/a	n/a	n/a	0	57380	0	15525	-8395	0	-685	-8975	-7455
	Simple Harmony	571		Euro C	12/05	n/a	n/a	n/a	0	-3463	0	-1500	3013	0	0	-1363	0
	Simple Harmony	571		T Note	12/05	n/a	n/a	n/a	0	556	878	0	0	0	-1215	0	0
	Simple Harmony	571		Jap Yen	12/05	n/a	n/a	n/a	0	-16125	0	0	0	0	5663	1288	0
	Simple Harmony	571		Cotton	12/05	n/a	n/a	n/a	0	-1250	0	0	0	2075	0	0	0
31	GK-Energy Trader	349		Nat Gas	2/01	-5230	19830	-9660	7270	44820	15790	0	17510	-8740	0	0	0
	GK-Energy Trader	349		Unleaded	2/01	-7619	-8687	12513	6276	1277	0	-1672	0	-533	-3520	9731	0
	GK-Energy Trader	349		H Oil	2/01	-3109	-14646	12889	5565	-3562	0	-122	0	9269	-399	1856	0
	GK-Energy Trader	349		Crude	2/01	-460	-3320	10140	-7420	-3140	13500	0	-1430	0	-2070	0	-2070
32	ETS Day Trade	272	*	S&P	1/98	-10925	7750	-4625	-19575	-13475	-725	-600	200	-2950	9925	1575	1900
33	Feeder Trader	235		Feeder	12/95	4830	5715	8640	-9815	4340	-340	3830	180	-3075	-3185	750	-105

															All Statistics Based On Last 12 Months Performance										Combined	
					12 Mos		12 Mos		Max			Min.			%Chng		Total	Total	%Chng	%Chng						
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-ined	Net	Max	Min.Req	Min.Req	Min.Req							
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Avg. (Win)	Avg. Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release	Release	Cap.Since	Cap.Since						
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)								
5275	0	2455	0	4845	11660	915	4	75.0	4192	-916	1	3600	323.9%	323.9%	11660	915	323.9%	323.9%								
-3637	-1293	3319	706	2081	8181	4930	8	75.0	2185	-2465	2	2700	303.0%	303.0%	11678	23888	59.0%	59.0%								
400	1445	-175	200	30	6595	1320	47	48.9	575	-276	4	2550	258.6%	258.6%	2655	8135	41.6%	41.6%								
0	-2295	0	4075	8395	27905	2295	5	80.0	7550	-2295	1	11250	248.0%	248.0%	27090	5780	35.2%	35.2%								
3450	-200	2063	-1538	7538	17363	1925	12	50.0	3588	-694	2	6300	275.6%	248.0%	60575	17300	107.8%	93.5%								
4738	0	650	3750	513	13138	2588	11	81.8	1771	-1397	1	6000	219.0%	248.0%	76475	14513	107.0%	93.5%								
0	0	0	0	15450	15275	800	3	66.7	8038	-810	1	2700	565.7%	234.1%	11650	4888	147.9%	9.9%								
0	0	0	0	-1325	1463	1325	2	50.0	2788	-1326	1	1500	97.5%	234.1%	-650	2725	-14.9%	9.9%								
0	-1395	0	0	-1065	-3045	3045	3	0.0	0	-1015	3	1650	-184.5%	234.1%	-9305	9305	-193.4%	9.9%								
0	0	2483	-825	2509	4166	825	5	60.0	1840	-677	1	1800	231.4%	231.4%	10277	7885	118.1%	118.1%								
565	753	0	3471	175	3734	2240	10	70.0	854	-748	3	1800	207.4%	207.4%	3253	14400	26.4%	26.4%								
-2400	-2119	1500	731	-5419	9338	7744	90	40.0	954	-463	6	5400	172.9%	172.9%	19988	7744	211.5%	211.5%								
1248	743	825	78	-275	4520	2315	109	52.3	268	-207	9	2625	172.2%	172.2%	5095	2315	110.9%	110.9%								
0	-756	-1064	0	296	6196	3660	14	64.3	1268	-1044	3	3600	172.1%	172.1%	-436	33484	-1.0%	-1.0%								
-35	4775	1640	1980	-1505	18880	1910	54	77.8	625	-615	2	8100	233.1%	170.0%	24755	2365	203.7%	148.5%								
325	2350	1238	1413	238	10950	1000	53	81.1	343	-379	2	9450	115.9%	170.0%	14325	1488	101.1%	148.5%								
1825	-638	0	1213	7125	15075	2700	11	63.6	2657	-877	2	6300	239.3%	153.9%	53913	18325	96.0%	45.6%								
3688	0	350	4288	-1463	6475	2638	11	63.6	1586	-1154	2	6000	107.9%	153.9%	25763	44488	39.3%	45.6%								
825	738	0	-500	1188	3838	3538	17	47.1	1628	-1023	3	4200	91.4%	153.9%	2525	23425	5.5%	45.6%								
-2420	1145	-1550	3110	-4810	5465	5985	173	53.2	459	-454	11	4050	134.9%	153.6%	17575	5985	289.3%	165.4%								
1300	15075	-7150	2925	-3825	37125	11725	175	56.6	1301	-1208	6	23625	157.1%	153.6%	52975	16250	149.5%	165.4%								
625	3725	-1313	2313	-900	7163	2900	174	55.7	276	-254	6	4725	151.6%	153.6%	9850	4150	139.0%	165.4%								
0	735	0	0	3595	5065	0	3	100.0	1688	0	0	3300	153.5%	153.5%	5065	0	153.5%	153.5%								
-7925	16175	27025	25825	9725	135175	21225	103	53.4	4837	-2727	5	39000	346.6%	146.3%	138425	21225	304.2%	123.4%								
13120	12380	16630	1700	5890	67540	16030	144	63.2	1762	-1752	5	30000	225.1%	146.3%	81400	16030	232.6%	123.4%								
1825	200	3938	-988	88	9588	4750	15	53.3	2409	-1381	2	6300	152.2%	146.3%	8213	4888	111.7%	123.4%								
21773	-5351	-3415	-1504	5494	32886	14717	110	50.9	1939	-1401	6	18000	182.7%	146.3%	23192	15032	110.4%	123.4%								
-3160	3120	2190	-2280	4380	9140	10330	97	44.3	1448	-982	6	11250	81.2%	146.3%	8630	14300	65.8%	123.4%								
-16600	-11425	-14650	17175	3200	-3900	42675	27	48.1	4698	-4632	3	47250	-8.3%	146.3%	-6300	42675	-11.4%	123.4%								
-3919	-375	-300	1444	-4763	-7819	11700	123	39.0	753	-586	8	5400	-144.8%	146.3%	-12525	14494	-198.8%	123.4%								
-560	2250	565	-4170	50	-8180	9505	102	37.3	457	-400	8	3000	-272.7%	146.3%	-10440	11520	-298.3%	123.4%								
-2400	-2119	1500	-1088	-5419	7031	9563	86	39.5	962	-493	6	5400	130.2%	130.2%	14419	9563	152.6%	152.6%								
0	0	2675	0	3650	7075	2600	6	66.7	2644	-1755	1	6000	117.9%	129.1%	15775	12950	35.4%	-16.1%								
0	-485	0	2625	8565	20110	8950	8	50.0	7265	-2238	4	11250	178.8%	129.1%	7020	27935	8.4%	-16.1%								
-1163	0	0	0	20363	14550	5813	7	14.3	20363	-972	6	2700	538.9%	129.1%	-2388	25138	-11.9%	-16.1%								
-875	0	63	-1075	3300	-663	4838	8	37.5	1413	-980	4	4200	-15.8%	129.1%	-14025	19663	-45.0%	-16.1%								
3956	-2063	-1519	-113	1388	1688	5006	8	37.5	2875	-1388	4	5400	31.3%	129.1%	-25856	32044	-64.6%	-16.1%								
-2119	0	0	0	3613	-1131	6606	8	25.0	2738	-1101	6	2700	-41.9%	129.1%	-18988	22600	-94.8%	-16.1%								
-2650	4226	12050	12400	-1550	30301	6600	117	47.9	1554	-932	6	23625	128.3%	128.3%	6826	44400	6.4%	6.4%								
19175	-9200	27500	19075	12050	59875	20625	15	53.3	12397	-5602	3	47250	126.7%	126.7%	215525	61275	45.2%	45.2%								
-2800	110	1190	-200	-240	4930	3340	212	48.1	353	-282	7	4050	121.7%	121.7%	12930	3340	201.6%	201.6%								
-275	820	1365	2070	-75	4770	1560	64	54.7	304	-203	5	4050	117.8%	117.8%	13025	2240	66.5%	66.5%								
9250	2200	11500	16625	8775	54125	9600	113	54.0	1518	-741	6	47250	114.6%	114.6%	56650	9600	68.5%	68.5%								
2150	0	200	0	5038	6950	2063	5	80.0	2253	-2062	1	6300	110.3%	110.3%	15213	9788	58.0%	58.0%								
0	2735	0	5865	-3570	17230	7255	8	62.5	6121	-4458	2	11250	153.2%	101.4%	21465	9215	65.4%	36.5%								
-1986	8640	-2901	0	8842	45845	6652	10	50.0	11477	-2308	2	18000	254.7%	101.4%	31053	39682	59.1%	36.5%								
12139	-3690	-3039	0	-3002	12217	9975	12	50.0	5577	-3541	3	15000	81.4%	101.4%	10954	17726	25.0%	36.5%								
900	145	0	21275	-19505	-30	19505	12	50.0	6412	-6417	3	30000	-0.1%	101.4%	15635	46795	17.9%	36.5%								
-2530	4210	0	810	6110	22130	5250	8	75.0	4563	-2624	2	11250	196.7%	100.4%	10050	28940	24.9%	-8.6%								
2738	0	-1863	2413	513	1325	2475	8	50.0	1663	-1332	2	6000	22.1%	100.4%	-2988	17113	-13.9%	-8.6%								
1400	-1225	0	-4638	5913	-438	6738	11	45.5	2218	-1925	3	6300	-7.0%	100.4%	-10200	21188	-45.2%	-8.6%								
950	2400	-1070	1600	170	2430	3270	11	45.5	1354	-725	5	1800	135.0%	100.4%	-4650	10710	-72.1%	-8.6%								
6775	31475	15400	49050	32075	117625	34625	28	67.9	10674	-9491	4	39000	301.6%	99.7%	243825	45925	134.0%	66.2%								
0	18800	100	22875	8225	61025	12900	19	68.4	7163	-5341	1	47250	129.2%	99.7%	142950	46325	64.8%	66.2%								
0	1300	5800	8250	-12250	-36425	39525	23	39.1	3908	-5110	5	45000	-80.9%	99.7%	61725	40275	29.4%	66.2%								
0	5630	-560	7700	-4180	630	7960	23	52.2	2470	-2640	4	12000	5.3%	99.7%	-5990	30680	-10.7%	66.2%								
0	-5875	4675	20450	-4950	29700	8050	37	54.1	2970	-1752	3	19500	152.3%	97.9%	37225	20325	36.4%	25.3%								
0	5725	5625	-3400	-1875	17950	7950	13	61.5	3650	-2244	3	23625	76.0%	97.9%	27450	9025	22.1%	25.3%								
0	0	3375	-2150	-1725	14400	12900	12	66.7	3650	-3707	2	20250	71.1%	97.9%	19575	12900	18.4%	25.3%								
8700	9475	-300	14525	3325	46100	9300	31	71.0	3589	-3659	3	47250	97.6%	97.6%	126200	27650	12.7%	12.7%								
2344	-971	0	0	48	4541	1015	5	60.0	2176	-994	1	1650	275.2%	94.0%	7591	1015	250.9%	85.0%								
21038	1213	0	1575	9650	36737	10555	8	75.0	7881	-5275	2	21000	174.9%	94.0%	51300	27125	133.2%	85.0%								
-3245	0	0	0	20815	7585	28755	7	28.6	18170	-5761	5	30000	25.3%	94.0%	57835	28755	105.2%	85.0%								
2363	-500	0	1288	7150	10450	1500	8	50.0	3475	-863	1	6300	165.9%	94.0%	5475	7213	47.4%	85.0%								
0	0	0	0	1363	1025	2040	3	33.3	787	119	2	1800	56.9%	94.0%	704	1715	21.3%	85.0%								

Rank by % Chng	System Name Col.17 (1)	System # (2)	Day Trd. (3)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year											
						(6)					Oct	Nov	Dec	Jan	Feb	Mar	Apr
						2002	2003	2004	2005	2006	2006	2006	2006	2007	2007	2007	2007
34	Early Bird III	431	*	Russell 2K	3/03	n/a	21225	-8550	925	8225	-2400	0	-2000	2075	7325	5100	-2050
	Early Bird III	431	*	SP Midcap	3/03	n/a	13400	-1450	-425	-1825	-1550	0	0	0	2750	11975	1275
	Early Bird III	431	*	S&P	3/03	n/a	-2850	-2125	3125	0	0	0	0	0	5350	7325	0
35	ZumaFria	558		O. Juice	11/05	n/a	n/a	n/a	1538	2640	2843	0	0	-1508	0	-413	0
36	DCB-Bond	306		Bonds	1/00	-8950	2720	3020	3630	1940	0	1740	-1270	-570	1170	-250	-360
37	VOLPAT	59	*	S&P	10/88	3000	15850	14000	-11575	500	-8875	1775	-2800	-4925	-650	3300	-2700
38	PUMP #1	591		Unleaded	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	15142	12920	
39	Universal	133		Coffee	10/91	-18019	9675	3676	768	-18770	-1163	2813	-2588	3469	94	769	1800
	Universal	133		Beans	10/91	-2715	890	9895	-200	-2925	3450	-815	975	-325	115	1570	-580
	Universal	133		Bonds	10/91	-540	-21930	13160	-9610	810	-100	-2190	140	1530	2390	-2470	-310
	Universal	133		B Pound	10/91	-11287	-4532	8088	10657	13332	1538	6200	-250	538	-938	-950	-4325
	Universal	133		Jap Yen	10/91	3561	10788	-6074	-13676	-10526	125	-363	-2913	2338	1500	913	-3225
	Universal	133		Euro\$	10/91	-6200	450	250	-2325	-1125	0	-100	0	0	-450	0	0
40	Ultimate Trading Dev. I	323		Euro C	8/00	11813	8013	6725	-5001	9901	0	4563	0	0	-988	0	0
	Ultimate Trading Dev. I	323		Jap Yen	8/00	4238	4225	-5926	2174	-12063	0	0	0	0	-3038	0	0
41	RC Success	461	*	S&P	4/04	n/a	n/a	36525	13925	-16100	6675	-75	1600	-2725	3100	5575	1500
	RC Success	461	*	Mini S&P	4/04	n/a	n/a	3113	3400	-450	1275	300	588	313	638	1213	613
42	25X25	275		Bonds	6/98	6730	-9600	1630	-20	-580	0	2020	-1200	0	1330	-1420	0
43	Amos' Root	307		Euro C	5/00	3950	14288	2113	8400	-6738	-225	-1275	0	0	0	0	0
	Amos' Root	307		Jap Yen	5/00	4275	-2350	-11288	2463	6088	0	0	0	0	0	288	0
44	Scooter	105		Coffee	12/89	-1519	-11608	12413	-17193	-15226	-3056	-1125	-113	0	2813	-3750	2044
	Scooter	105		Bonds	12/89	-2540	21680	-4850	2940	4490	1620	3150	-1210	0	4540	-630	920
	Scooter	105		Jap Yen	12/89	4762	-5002	12313	3374	-13327	1550	-688	-563	613	-1075	-3800	-1188
	Scooter	105		Copper	12/89	-5528	-2715	4849	-5063	-1412	-13275	4138	-4263	0	15300	0	17513
	Scooter	105		Crude	12/89	12060	1150	2800	-28200	2990	13490	-7450	-2530	6680	-1930	-3620	540
45	Mechwarrior	480		S&P	12/04	n/a	n/a	-2425	16225	39000	5250	6775	3200	-2900	350	2350	-1375
46	Zenith* 1000	233		S&P	10/95	-11675	4400	19050	-19875	48875	0	7950	1750	2800	-1425	1675	0
47	Trend Harmony	515		Sugar	12/05	n/a	n/a	n/a	0	5778	0	3934	-1004	0	0	0	0
	Trend Harmony	515		Copper	12/05	n/a	n/a	n/a	0	10687	-6175	0	0	0	13812	0	0
	Trend Harmony	515		T Note	12/05	n/a	n/a	n/a	0	47	178	0	190	0	-325	0	0
	Trend Harmony	515		Nat Gas	12/05	n/a	n/a	n/a	-9245	10415	0	0	0	25550	-6290	-3495	0
	Trend Harmony	515		Euro C	12/05	n/a	n/a	n/a	-3225	2125	0	-1500	3012	2263	0	0	0
	Trend Harmony	515		Jap Yen	12/05	n/a	n/a	n/a	-3088	-19988	0	663	-2163	0	2837	1300	0
	Trend Harmony	515		Cotton	12/05	n/a	n/a	n/a	80	-1250	0	0	2075	0	0	0	-3075
48	Impetus SP	589	*	S&P	12/06	n/a	n/a	n/a	n/a	-2650	n/a	n/a	-2650	175	-825	3800	-300
49	Bond & Yen Trdng. Sys.	225		Jap Yen	8/95	6176	1163	2687	7800	-3626	-938	1100	-2463	0	3788	0	0
	Bond & Yen Trdng. Sys.	225		Bonds	8/95	-5520	-9430	10800	-8060	1260	0	-3150	0	0	590	-1990	0
50	Elsie	521		Live Cattle	11/05	n/a	n/a	n/a	0	2923	-115	0	0	0	0	4534	-635
51	HiProb	491		Mini Russell	1/05	n/a	n/a	n/a	3635	8485	0	395	1825	3180	0	-135	645
	HiProb	491		Mini Midcap	1/05	n/a	n/a	n/a	2380	8360	2115	345	600	0	0	95	655
	HiProb	491		Mini Nasdaq	1/05	n/a	n/a	n/a	-565	3260	265	335	0	235	435	380	375
	HiProb	491		Mini S&P	1/05	n/a	n/a	n/a	-2413	2963	0	788	475	1375	0	338	700
52	Pendulum	304		S&P	1/00	16575	-8325	-3675	-5675	-15175	1125	2800	-2025	-4275	-750	-7875	6500
53	R-Breaker	187	*	S&P	7/93	39000	34050	-13200	-20475	-7100	-4400	850	-200	275	12625	3500	-5350
54	RC Edge	567	*	S&P	10/06	n/a	n/a	n/a	n/a	4925	3325	-325	1925	-4100	9150	3000	4175
	RC Edge	567	*	Mini S&P	10/06	n/a	n/a	n/a	n/a	963	613	-125	475	-825	613	-525	763
55	Catscan III	421		\$ Index	5/03	n/a	9090	-710	5650	-2060	420	2930	-1970	-1980	760	0	0
	Catscan III	421		Euro C	5/03	n/a	11187	148	824	3374	1238	6925	0	-2700	-413	0	0
	Catscan III	421		Jap Yen	5/03	n/a	-2925	-5451	7563	4915	1538	413	-1838	0	4513	0	-2613
	Catscan III	421		Crude	5/03	n/a	570	5130	-2170	-2420	13500	-9030	-3150	0	4990	0	-720
	Catscan III	421		Nat Gas	5/03	n/a	-610	30470	-1190	-10650	11190	-4960	13940	-7950	150	-840	2710
	Catscan III	421		F Note	5/03	n/a	-1340	450	1830	-2170	-600	390	-340	0	1860	0	-2020
	Catscan III	421		Euro\$	5/03	n/a	-1350	-200	-2375	-3000	-75	-425	-375	0	-225	-450	-350
56	Samurai_7	281		Bonds	5/98	5300	8380	8070	230	8130	-830	1440	-1210	1530	1030	-690	-340
	Samurai_7	281		Nat Gas	5/98	30480	-4720	34910	18620	14290	-15430	2940	16150	-7050	-2990	-2660	7940
	Samurai_7	281		Cotton	5/98	-6080	4420	15760	1010	-3105	-685	-10	585	-1120	-620	65	15
	Samurai_7	281		H Oil	5/98	520	10182	1827	-5267	3549	454	-563	-773	9996	1940	7119	-147
	Samurai_7	281		S Franc	5/98	-188	-13901	-6000	-488	-17113	-675	63	-3575	775	1188	-688	-1175
57	Mechwarrior-ES	485		Mini S&P	12/04	n/a	n/a	-588	813	5138	425	1088	438	-375	725	-300	-538
58	BRIX	395		T Note	5/02	-2880	7280	8250	-2930	-2420	-2040	-1220	0	0	-1240	0	0
	BRIX	395		Euro C	5/02	-575	10013	11800	6524	-7212	0	3363	0	-2475	3013	0	0
	BRIX	395		Crude	5/02	340	-5850	20070	1810	5110	13490	-2540	10	0	1390	-310	1420
	BRIX	395		Bonds	5/02	-8480	-1290	9380	-9150	11830	0	3270	0	-3680	-1960	0	0
	BRIX	395		S Franc	5/02	-2014	-1076	6250	7500	-6537	0	2963	0	-4425	1125	0	0
	BRIX	395		H Oil	5/02	635	-6355	12109	4142	-11830	0	-122	0	9269	0	-34	0
	BRIX	395		Jap Yen	5/02	1750	-9375	-1137	14775	-9438	0	938	-2075	0	2800	0	0
59	Madera2X4	557		Lumber	11/05	n/a	n/a	n/a	0	-2547	0	0	0	-1560	0	4116	684
60	Catscan III Const.	422		T Note	5/03	n/a	4410	7340	3790	-5810	-2500	-1260	-950	-1710	1290	0	-1780
	Catscan III Const.	422		Euro C	5/03	n/a	15488	-5076	2986	3999	525	6913	0	-3550	2075	0	0
	Catscan III Const.	422		\$ Index	5/03	n/a	8630	-500	5750	-2910	300	2870	-2100	-2150	760	0	0
	Catscan III Const.	422		Jap Yen	5/03	n/a	-577	-3725	5451	1226	1450	-2338	-2638	0	3638	0	-1025
	Catscan III Const.	422		F Note	5/03	n/a	-1340	450	1830	-2170	-600	390	-340	0	1860	0	-2020
	Catscan III Const.	422		S Franc	5/03	n/a	-1300	-4602	3624	-476	1013	4425	-2600	0	213	0	-2038

					All Statistics Based On Last 12 Months Performance											Combined					
					12 Mos		12 Mos		Max			Min.			%Chng		Total	Total	%Chng	%Chng	
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Comb-	Total	Total	Min.Req	%Chng	%Chng		
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Req'd	Min.Req	P/L	DD	Cap.Since	Release	Min.Req	Release	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	(23)	(24)
0	-5625	21025	20300	-9400	34350	11350	48	52.1	2937	-1701	6	19500	176.2%	84.2%	60575	18550	66.6%	30.2%			
0	0	6175	-8375	-1725	10525	19125	21	57.1	3288	-3208	3	20250	52.0%	84.2%	21975	19125	23.3%	30.2%			
0	5725	5625	-9975	-5550	8500	16775	18	44.4	3841	-2218	5	23625	36.0%	84.2%	6650	16775	6.0%	30.2%			
0	2610	0	0	0	3533	1920	4	50.0	2726	-960	2	4200	84.1%	84.1%	4868	1920	60.5%	60.5%			
10	2360	0	-780	200	2250	1840	12	58.3	786	-649	2	2700	83.3%	83.3%	9710	9870	45.9%	45.9%			
425	8250	7725	10050	7775	19350	24025	97	47.4	1718	-1169	8	23625	81.9%	81.9%	148575	51400	32.7%	32.7%			
0	-4451	4781	-11876	-1965	14551	13841	10	30.0	12480	-3270	4	18000	80.8%	80.8%	14551	13841	80.8%	80.8%			
-1556	-600	-1331	3263	-3600	1369	4875	71	40.8	949	-621	4	5400	25.4%	80.5%	95081	48731	108.4%	48.5%			
-45	1170	2140	2100	2400	12155	3635	79	44.3	884	-427	5	2400	506.5%	80.5%	33370	28780	85.6%	48.5%			
-540	1860	-1800	-130	1710	90	4660	77	35.1	907	-489	8	2700	3.3%	80.5%	32130	34820	73.2%	48.5%			
-1375	-263	3750	3506	-2206	5225	8425	56	39.3	1130	-578	9	4200	124.4%	80.5%	19694	51600	28.9%	48.5%			
2100	-1900	-1163	5025	-2738	-300	4275	33	33.3	1472	-749	6	6000	-5.0%	80.5%	4775	46925	4.9%	48.5%			
-500	0	0	1150	-275	-175	1050	7	28.6	575	-265	3	2100	-8.3%	80.5%	-5500	16575	-16.1%	48.5%			
2100	0	0	1725	7538	14938	988	5	80.0	3981	-986	1	6300	237.1%	79.6%	29675	13800	65.0%	23.8%			
-3450	0	-1113	1938	513	-5150	7600	6	50.0	883	-2600	2	6000	-85.8%	79.6%	-8488	23413	-19.5%	23.8%			
5375	-2025	20600	-16925	-3700	18975	24900	204	52.5	1408	-1360	11	23625	80.3%	78.7%	45125	33750	53.3%	51.6%			
675	-1975	3938	-3563	-663	3350	5463	199	41.2	334	-205	13	4725	70.9%	78.7%	7250	5463	42.8%	51.6%			
0	0	0	2200	-870	2060	2580	7	57.1	1815	-1730	1	2700	76.3%	76.3%	-5600	15520	-21.8%	-21.8%			
6063	0	0	-1775	6288	9075	1775	5	40.0	6175	-1092	2	6300	144.0%	76.1%	36413	8013	77.1%	43.3%			
0	0	0	0	0	288	0	1	100.0	288	0	0	6000	4.8%	76.1%	3513	17088	7.8%	43.3%			
-694	2288	0	2531	2213	3150	5231	20	45.0	1723	-1123	3	5400	58.3%	75.4%	117525	54581	120.4%	24.3%			
1130	2030	0	760	-730	11580	1950	16	62.5	1664	-843	2	2700	428.9%	75.4%	42760	27420	87.6%	24.3%			
2150	-1513	0	1500	-1463	-4475	7525	25	40.0	1226	-1116	3	6000	-74.6%	75.4%	54250	24013	50.0%	24.3%			
-8963	2188	1463	675	-4025	10750	15200	20	45.0	5415	-3453	3	21000	51.2%	75.4%	-350	40250	-0.1%	24.3%			
680	-120	0	250	7950	13940	10910	22	45.5	3910	-2102	4	11250	123.9%	75.4%	-10170	39390	-5.0%	24.3%			
2175	-3450	16275	8175	-2575	34250	12375	109	64.2	1660	-2099	3	47250	72.5%	72.5%	71825	17800	53.7%	53.7%			
10150	525	8450	-6825	8675	33725	15025	22	59.1	5483	-4175	3	47250	71.4%	71.4%	113775	46275	19.8%	19.8%			
2344	-1897	0	0	48	3425	1897	6	50.0	2109	-967	2	1650	207.6%	70.8%	6273	1897	207.4%	33.2%			
21038	-2700	0	1263	9650	36888	6175	9	66.7	7829	-3373	2	21000	175.7%	70.8%	53750	17375	139.6%	33.2%			
0	-3075	0	0	3660	628	3909	6	50.0	1576	-1367	2	1800	34.9%	70.8%	306	3909	9.3%	33.2%			
-4145	0	-3075	-3075	-3125	2345	26290	9	11.1	28365	-3249	8	30000	7.8%	70.8%	3515	26290	6.4%	33.2%			
4088	0	-1825	-25	-3075	2938	4925	7	42.9	3121	-1610	3	6300	46.6%	70.8%	325	5725	2.8%	33.2%			
0	0	3775	0	1850	8263	2163	7	71.4	2303	-1622	1	6000	137.7%	70.8%	-13313	23075	-121.0%	33.2%			
0	-3075	0	0	-1060	-5135	7210	4	25.0	2075	-2403	3	3000	-171.2%	70.8%	-8380	8460	-152.4%	33.2%			
1275	6475	3350	6875	-2100	16075	4675	54	61.1	1220	-1151	6	23625	68.0%	68.0%	16075	4675	68.0%	68.0%			
1625	1538	0	2063	-63	6650	2463	8	62.5	2023	-1155	1	6000	110.8%	66.7%	60363	13938	81.6%	32.4%			
2020	0	670	1930	-920	-850	4550	7	57.1	1303	-2017	1	2700	-31.5%	66.7%	-25610	41630	-76.9%	32.4%			
-2215	0	-265	0	375	1679	3115	7	42.9	1636	-809	3	2550	65.8%	65.8%	4717	3115	96.5%	96.5%			
0	665	0	1225	1455	9255	135	9	88.9	1174	-138	1	8100	114.3%	64.5%	19155	1435	86.0%	44.4%			
0	325	2575	-1510	885	6085	3305	11	90.9	939	-3301	1	6450	94.3%	64.5%	13765	3305	77.6%	44.4%			
0	695	-1320	290	0	1690	1320	12	75.0	394	-619	1	9000	18.8%	64.5%	3785	1930	15.3%	44.4%			
0	1238	-2513	1863	0	4263	3338	11	90.9	760	-3333	1	9450	45.1%	64.5%	3550	4525	13.7%	44.4%			
5475	11175	7925	9400	100	29575	14925	42	52.4	3130	-1966	3	47250	62.6%	62.6%	29450	65125	8.0%	8.0%			
4025	5025	1850	-6875	2700	14025	13250	161	40.4	1379	-789	12	23625	59.4%	59.4%	239000	44950	69.8%	69.8%			
4575	-9750	2950	1200	1425	17550	12325	167	53.3	985	-899	7	23625	74.3%	58.9%	17550	12325	74.3%	58.9%			
850	-1700	825	-1125	-688	-850	2875	170	32.9	254	-132	11	4725	-18.0%	58.9%	-850	2875	-18.0%	58.9%			
-540	-250	0	980	3000	3350	3980	14	42.9	1497	-706	4	3300	101.5%	58.7%	13940	11770	93.9%	17.8%			
1275	13	0	1875	6838	15050	3950	12	66.7	2659	-1560	2	6300	238.9%	58.7%	22425	22950	79.1%	17.8%			
475	0	1075	5013	163	8738	3438	18	55.6	1533	-826	3	6000	145.6%	58.7%	12725	14850	47.1%	17.8%			
-7720	1250	0	-1720	5770	3170	17620	19	36.8	4389	-2292	5	11250	28.2%	58.7%	2960	17620	5.8%	17.8%			
-1140	8530	0	-4580	-8330	8720	12910	20	35.0	7481	-3357	3	30000	29.1%	58.7%	6570	69070	4.9%	17.8%			
-1170	110	0	2480	-760	-50	3840	17	35.3	915	-504	7	1200	-4.2%	58.7%	-730	10000	-13.5%	17.8%			
-275	-775	-100	175	-800	-3675	3675	32	6.3	150	-133	19	2100	-175.0%	58.7%	-9725	9725	-102.9%	17.8%			
-770	-190	-3510	1920	-610	-2230	5670	45	35.6	686	-456	6	2700	-82.6%	57.4%	32070	17850	123.9%	37.7%			
400	6340	1980	16020	-1380	22260	15430	35	51.4	3255	-2134	4	30000	74.2%	57.4%	150810	37030	52.5%	37.7%			
-1045	675	-905	-2565	60	-5550	6110	40	40.0	311	-439	5	3000	-185.0%	57.4%	14410	13050	50.1%	37.7%			
-1365	0	4586	-2192	916	19971	4498	33	45.5	2527	-999	5	15000	133.1%	57.4%	54176	19908	38.0%	37.7%			
700	-1175	-1000	863	1763	-2938	5563	39	30.8	878	-500	5	4200	-70.0%	57.4%	-55063	61313	-136.8%	37.7%			
338	-475	2538	1738	-188	5413	2175	101	63.4	336	-436	3	9450	57.3%	57.3%	8825	2600	33.0%	33.0%			
850	0	490	3570	180	590	4500	8	50.0	1273	-1126	4	1800	32.8%	56.2%	11150	6920	112.6%	23.7%			
2100	-4363	0	-4825	5100	1913	9188	11	45.5	2948	-2142	4	6300	30.4%	56.2%	19100	15675	55.1%	23.7%			
-2460	320	0	2900	7950	22170	4820	12	58.3	4496	-1855	2	11250	197.1%	56.2%	32690	13080	52.8%	23.7%			
1020	0	1020	3680	-300	3050	5640	7	57.1	2248	-1976	2	2700	113.0%	56.2%	2070	12590	13.9%	23.7%			
-863	0	-800	25	3513	1538	4963	10	60.0	1398	-1713	2	4200	36.6%	56.2%	2700	13988	11.7%	23.7%			
-7085	0	8408	-5502	529	5464	10277	11	36.4	6782	-3101	3	15000	36.4%	56.2%	4284	38716	5.2%	23.7%			
-913	0	0	-7613	-1313	-8175	9838	11	45.5	1078	-2264	4	6000	-136.3%	56.2%	-10463	19788	-31.7%	23.7%			

Rank by % Chng	System Name Col.17 (1)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
		#	Day Trd.			(6)											
		(3)	(3)			2002	2003	2004	2005	2006							
61	Catscan III Const.	422		Euro\$	5/03	n/a	-925	-275	-1775	-2925	-75	-425	-400	-400	-300	-450	-350
	PULSAR Volatility	102b		S&P	1/89	35675	-11975	5550	-16200	16175	-1775	5525	1000	-4475	2525	2375	1350
	PULSAR Volatility	102b		Bonds	1/89	17125	-1750	-4025	-8775	-11675	-4900	-1625	-2725	900	-1625	25	-5675
62	Samurai_35	283		Bonds	5/98	6130	18220	8160	7660	-4110	-580	-1830	-1910	240	2530	-1550	-1490
63	OCTANE92	559		Unleaded	11/05	n/a	n/a	n/a	353	5874	0	-3855	0	0	19245	8300	
64	CTS BrB System	512		S&P	10/05	n/a	n/a	n/a	-3775	16450	0	0	7025	4500	5750	1625	0
	CTS BrB System	512		Nasdaq	10/05	n/a	n/a	n/a	3550	-2040	0	0	600	650	0	1800	0
65	The Big Blue	242	*	S&P	8/96	20100	8275	300	-10125	-3075	-525	-125	-1150	2900	12275	-325	800
66	CatsCan IV Const	564		Euro C	11/06	n/a	n/a	n/a	n/a	2513	n/a	2513	0	938	2075	0	0
	CatsCan IV Const	564		T Note	11/06	n/a	n/a	n/a	n/a	-3000	n/a	-940	-2060	0	2190	-190	140
	CatsCan IV Const	564		\$ Index	11/06	n/a	n/a	n/a	n/a	2030	n/a	2030	0	-1220	860	-1850	0
	CatsCan IV Const	564		Nat Gas	11/06	n/a	n/a	n/a	n/a	17560	n/a	-4070	21630	-1960	5000	-5220	-11180
	CatsCan IV Const	564		Coffee	11/06	n/a	n/a	n/a	n/a	2531	n/a	2250	281	0	4594	-956	2925
	CatsCan IV Const	564		Euro\$	11/06	n/a	n/a	n/a	n/a	-1075	n/a	-700	-375	-350	-525	-300	0
67	Samba	417		T Note	2/03	n/a	5731	-1297	5497	906	-978	0	-122	0	909	1288	-634
	Samba	417		Euro C	2/03	n/a	11525	-4113	11750	-11413	363	0	0	4338	-488	250	0
	Samba	417		Nat Gas	2/03	n/a	-6390	3015	44285	21200	-2895	0	10655	6445	-8440	-1095	-4270
	Samba	417		Coffee	2/03	n/a	-8400	1556	7556	2006	-3356	0	4313	0	0	4219	-1200
	Samba	417		Euro\$	2/03	n/a	-2198	163	1746	1506	-213	0	150	0	-13	-325	0
	Samba	417		Crude	2/03	n/a	1115	-4840	-3150	-6150	11965	-4950	155	-1170	0	2460	0
	Samba	417		Mini Russell	2/03	n/a	7225	-4615	9245	-3550	-2025	0	4205	-3480	1115	-1835	-85
68	Samba	417		Jap Yen	2/03	n/a	-3788	-3638	-725	-14050	150	-1038	550	0	-975	1238	-88
	Naka89	525	*	Mini S&P	12/05	n/a	n/a	n/a	750	-6613	-538	163	-525	138	1588	-550	0
69	CatsCan IV	563		T Note	11/06	n/a	n/a	n/a	n/a	-1710	n/a	0	-1710	0	2190	-200	170
	CatsCan IV	563		Euro C	11/06	n/a	n/a	n/a	n/a	2513	n/a	2513	0	938	2075	-3350	0
	CatsCan IV	563		\$ Index	11/06	n/a	n/a	n/a	n/a	2030	n/a	2030	0	-200	850	-1850	0
	CatsCan IV	563		Nat Gas	11/06	n/a	n/a	n/a	n/a	17560	n/a	-4070	21630	-1960	5000	-5220	-11180
	CatsCan IV	563		Coffee	11/06	n/a	n/a	n/a	n/a	2531	n/a	2250	281	0	4594	-956	2925
	CatsCan IV	563		Euro\$	11/06	n/a	n/a	n/a	n/a	-1075	n/a	-700	-375	-350	-525	0	-500
70	Dual Cross System	125		Euro C	12/98	-4537	-2238	1687	-2900	-774	275	-3725	1588	3288	375	-688	-2513
	Dual Cross System	125		Bonds	5/91	-710	-9910	-1930	480	30	1780	-230	0	-590	490	1010	760
	Dual Cross System	125		Beans	5/91	-5085	-265	-7525	-1740	-3340	-225	-950	-15	1475	-1990	0	-925
	Dual Cross System	125		Bellies	5/91	-8980	-5840	-464	-1020	4720	1380	576	0	1384	-100	-1648	-836
71	Pegasus	440		Cotton	9/03	n/a	6495	-715	-3990	1835	635	-355	-75	0	-700	-110	2825
	Pegasus	440		Euro C	9/03	n/a	0	10063	10375	-10175	0	1325	-1075	-1350	0	0	0
	Pegasus	440		Crude	9/03	n/a	-1300	3430	0	12740	13490	-1920	0	0	0	0	0
	Pegasus	440		Jap Yen	9/03	n/a	7025	-7725	8575	-2450	0	2538	0	0	988	0	0
	Pegasus	440		H Oil	9/03	n/a	-10345	1339	0	14494	0	-361	0	0	0	0	0
	Pegasus	440		Corn	9/03	n/a	-3100	5076	-2651	2599	0	5025	0	-1350	1338	-1750	-250
	Pegasus	440		T Note	9/03	n/a	-2840	720	-60	650	-20	890	-1690	0	-600	0	-830
	Pegasus	440		Coffee	9/03	n/a	-4125	1687	-900	3113	0	2719	0	-1688	0	0	3694
72	CatScan	212		Bonds	10/94	5400	-490	11070	2490	-300	-1290	3170	-2760	0	30	0	-2320
	CatScan	212		\$ Index	10/94	9230	1900	5860	-1450	-3060	-900	980	0	-2170	980	0	970
	CatScan	212		Jap Yen	10/94	-850	6699	-21190	1187	-12290	-988	-563	-713	0	4750	-725	-363
	CatScan	212		S Franc	10/94	4987	-9478	6524	3401	-5902	1625	2275	-575	-3288	188	-700	363
	CatScan	212		T Notes	10/94	5080	-4230	9470	-600	-2130	0	910	-1860	0	-770	0	-1180
	CatScan	212		Cotton	10/94	-8745	-3595	-1040	-5555	-11565	975	-5070	1225	675	815	-1980	3185
73	Early Bird	327	*	S&P	1/01	47125	-6525	-1400	1325	-2325	0	0	0	0	4575	5875	0
74	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	3525	510
	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1905	840
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	345	2805
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-395	-610
75	Profit Quest	231		\$ Index	9/95	-5990	2170	-3430	-7130	-60	520	1910	-530	-770	750	-1930	-780
76	FT S&P DayTrade	171	*	S&P	06/92	19825	30275	-4025	-1825	-23475	-5025	-400	-450	2800	7175	1000	250
77	DirecTrend	400		\$ Index	9/02	-2250	8740	6720	-1730	-780	-1450	710	0	-1530	0	0	0
	DirecTrend	400		Euro C	9/02	-4064	7837	12287	4925	-1063	-2163	2050	0	-3425	0	0	0
	DirecTrend	400		Coffee	9/02	450	-3956	-2100	15357	3224	0	3000	0	-1688	0	0	4219
	DirecTrend	400		Nat Gas	9/02	3520	9310	6920	-10280	29550	24370	-8100	7840	-8750	0	0	0
	DirecTrend	400		Crude	9/02	1230	-2860	4630	-1220	-810	13500	0	-2650	0	-2720	0	-4380
	DirecTrend	400		Euro\$	9/02	-200	-825	-975	-800	100	-250	0	-450	0	-25	-450	0
	DirecTrend	400		Jap Yen	9/02	300	-5214	-9989	4124	-863	0	525	0	0	325	0	0
	DirecTrend	400		S Franc	9/02	-6725	1975	10000	-9064	-3088	0	1588	-2213	0	-1275	0	0
	DirecTrend	400		T Note	9/02	0	-2640	-2990	-1780	290	-360	610	-1130	0	-600	0	-620
	DirecTrend	400		F Note	9/02	0	-2480	-1220	-1780	-740	-300	-580	-630	0	-320	0	-770
78	Market Direction	384		T Note	3/02	10416	856	-6219	-2306	2325	-322	0	-1044	0	-575	0	-91
	Market Direction	384		Euro C	3/02	3375	19013	1338	7400	-8163	-1325	-1325	0	1688	0	0	0
	Market Direction	384		S Franc	3/02	12600	5738	-825	-650	1488	0	-513	925	0	-1438	0	0
	Market Direction	384		Crude	3/02	1360	25	14250	-11505	11580	0	15035	0	5075	0	-1325	-1325
	Market Direction	384		Coffee	3/02	4969	413	-3713	3563	-3375	-3994	0	0	2419	0	0	0
	Market Direction	384		Corn	3/02	938	-2081	1725	3113	-2313	0	0	0	2150	0	-1400	0
	Market Direction	384		Jap Yen	3/02	1438	-10513	-5413	4575	700	0	550	-1763	0	0	-2275	0
	Market Direction	384		Gold	3/02	-1815	210	-5645	-3655	4845	0	0	-1510	0	0	-2815	0
79	Super Turtle	561		Sugar	12/05	n/a	n/a	n/a	n/a	1544	0	0	0	0	0	5088	0

					All Statistics Based On Last 12 Months Performance											Combined			
					12 Mos			12 Mos					Max			Total	Total	%Chng	%Chng
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Comb-	Net	Max	Min.Req	%Chng	
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Req'd	Min.Req	ined	P/L	DD	Cap.Since	Min.Req	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	Release	Release	
-400	-700	-100	175	-800	-4225	4225	36	2.8	275	-129	32	2100	-201.2%	54.9%	-9225	9225	-99.5%	38.7%	
-600	9600	4075	5150	6250	31000	10675	74	54.1	1779	-1184	7	47250	65.6%	53.9%	171438	38725	19.1%	12.7%	
-7375	4025	-1475	3150	13225	-4075	24625	46	30.4	2695	-1304	11	2700	-150.9%	53.9%	-51025	79138	-99.5%	12.7%	
-1010	350	-450	5030	2100	1430	6770	65	35.4	929	-475	5	2700	53.0%	53.0%	59040	28330	230.2%	230.2%	
0	-5027	-5191	-4296	0	9176	14513	6	33.3	13772	-4583	3	18000	51.0%	51.0%	19259	14513	55.8%	55.8%	
0	0	-3050	5725	17725	39300	10425	9	88.9	6216	-10445	1	47250	83.2%	49.5%	44950	10425	47.6%	28.3%	
0	3625	0	-270	0	6405	450	6	83.3	1371	-446	1	45000	14.2%	49.5%	7315	11395	8.1%	28.3%	
-300	1700	-4500	-3150	4050	11650	14300	104	44.2	1284	-816	13	23625	49.3%	49.3%	40038	50725	15.0%	15.0%	
2075	-13	2025	-3538	7538	13613	3538	16	50.0	2742	-1040	2	6300	216.1%	48.8%	13613	3538	216.1%	48.8%	
-210	0	920	4000	-820	3030	3000	14	42.9	1298	-596	4	1800	168.3%	48.8%	3030	3000	168.3%	48.8%	
550	90	0	980	3000	4440	2210	14	57.1	1076	-693	2	3300	134.5%	48.8%	4440	2210	134.5%	48.8%	
0	10980	0	-580	-7270	7330	17720	17	35.3	7088	-3201	5	30000	24.4%	48.8%	7330	17720	24.4%	48.8%	
-769	1013	-2306	-1013	-5513	506	8888	20	40.0	1634	-1047	5	5400	9.4%	48.8%	506	8888	9.4%	48.8%	
-450	-425	-500	-200	-1250	-5075	5075	37	0.0	0	-137	37	2100	-241.7%	48.8%	-5075	5075	-241.7%	48.8%	
-1272	2034	-1338	0	2644	2531	1906	15	33.3	1375	-433	5	1800	140.6%	48.2%	14469	7313	169.2%	22.3%	
4675	-1600	0	938	4638	13113	3038	13	53.8	2702	-963	3	6300	208.1%	48.2%	20500	19013	68.5%	22.3%	
-4260	0	0	5380	-3900	-2380	18065	14	21.4	9668	-2849	7	30000	-7.9%	48.2%	51970	29440	36.5%	22.3%	
1463	-488	-1031	-2063	4181	6038	3731	13	46.2	2625	-1391	2	5400	111.8%	48.2%	7800	9619	30.4%	22.3%	
-50	-113	-388	-63	875	-138	1013	14	21.4	354	-109	8	2100	-6.5%	48.2%	1143	2548	11.5%	22.3%	
715	0	0	8640	7345	25160	8850	14	64.3	4259	-2637	2	11250	223.6%	48.2%	4965	28105	9.3%	22.3%	
-2880	-4470	-4000	-340	-2045	-15840	18020	18	22.2	2633	-1882	8	8100	-195.6%	48.2%	-9715	22965	-25.3%	22.3%	
0	1288	-1875	0	6488	5738	3088	13	46.2	2054	-943	3	6000	95.6%	48.2%	-16125	23175	-56.6%	22.3%	
-1988	2875	1125	1538	-1575	2250	3088	183	31.1	330	-131	12	4725	47.6%	47.6%	-2713	8000	-31.3%	-31.3%	
10	1050	-430	4000	-820	4260	1710	14	42.9	1327	-464	3	1800	236.7%	47.1%	4260	1710	236.7%	47.1%	
1763	563	2913	-3538	7538	11413	3538	18	50.0	2596	-1328	2	6300	181.2%	47.1%	11413	3538	181.2%	47.1%	
110	90	0	980	3000	5010	1850	14	57.1	1113	-647	2	3300	151.8%	47.1%	5010	1850	151.8%	47.1%	
0	10980	0	-580	-7270	7330	17720	17	35.3	7088	-3201	5	30000	24.4%	47.1%	7330	17720	24.4%	47.1%	
-769	1013	-2306	-1013	-5513	506	8888	20	40.0	1634	-1047	5	5400	9.4%	47.1%	506	8888	9.4%	47.1%	
-650	-425	-500	-225	-1250	-5500	5500	39	0.0	0	-141	39	2100	-261.9%	47.1%	-5500	5500	-261.9%	47.1%	
588	88	-25	2450	-2575	-875	4688	44	63.6	469	-874	3	6300	-13.9%	46.8%	-34538	42525	-60.9%	47.8%	
-980	0	1140	1040	0	4420	1290	21	85.7	396	-901	1	2700	163.7%	46.8%	-27590	38370	-61.3%	-63.8%	
325	0	2295	2650	-2825	-185	4485	29	44.8	732	-606	4	2400	-7.7%	46.8%	-32945	46360	-82.4%	-63.8%	
1832	-188	488	44	724	3656	2852	27	63.0	640	-724	2	3600	101.6%	46.8%	-64416	76380	-107.4%	-63.8%	
-70	275	850	-855	0	2420	1305	14	42.9	968	-425	3	3000	80.7%	46.4%	5840	7910	46.7%	20.5%	
1425	0	-850	-2775	5513	2213	4625	9	33.3	2996	-1127	3	6300	35.1%	46.4%	12225	16325	46.6%	20.5%	
0	0	0	0	0	11570	1920	2	50.0	13490	-1920	1	11250	102.8%	46.4%	14870	3250	31.7%	20.5%	
2075	1350	-1325	-1838	963	4750	3163	8	62.5	1583	-1055	3	6000	79.2%	46.4%	7638	10038	30.6%	20.5%	
0	0	0	0	0	-361	361	1	0.0	0	-361	1	15000	-2.4%	46.4%	5489	11852	8.8%	20.5%	
-625	1500	0	-775	0	3113	2638	8	37.5	2621	-950	3	1500	207.5%	46.4%	13	5188	0.2%	20.5%	
550	0	740	920	170	130	3120	9	55.6	654	-786	3	1800	7.2%	46.4%	-580	3540	-7.7%	20.5%	
-2231	0	-1613	-1425	0	-544	5269	6	33.3	3207	-1737	3	5400	-10.1%	46.4%	-3488	7219	-15.8%	20.5%	
1470	0	890	3110	-300	2000	5050	12	50.0	1547	-1214	2	2700	74.1%	46.3%	39620	19260	111.4%	31.3%	
-780	-620	1220	-170	3010	2520	2560	22	50.0	968	-739	2	3300	76.4%	46.3%	31520	11090	72.5%	31.3%	
3113	0	688	4663	-513	9350	3413	17	41.2	2154	-574	4	6000	155.8%	46.3%	25875	38225	32.8%	31.3%	
-3038	975	-2225	-1225	63	-5563	11000	24	33.3	1188	-941	6	4200	-132.5%	46.3%	14950	22175	27.0%	31.3%	
1060	0	280	3090	170	1700	3810	10	60.0	982	-1048	3	1800	94.4%	46.3%	4550	17720	19.2%	31.3%	
-65	4605	-2180	-2120	-355	-290	5120	28	32.1	1346	-652	6	3000	-9.7%	46.3%	-30005	50805	-76.0%	31.3%	
0	0	5625	-3650	-1600	10825	7600	14	50.0	3175	-1629	3	23625	45.8%	45.8%	60000	15900	37.2%	37.2%	
2860	1075	-600	830	1790	9990	3825	37	51.4	1045	-550	2	8100	123.3%	45.5%	9990	3825	123.3%	45.5%	
3470	-3170	-4600	635	4815	3895	11290	44	50.0	1171	-994	4	8100	48.1%	45.5%	3895	11290	48.1%	45.5%	
1875	-1640	-1095	1395	720	4405	4500	35	54.3	855	-740	4	9450	46.6%	45.5%	4405	4500	46.6%	45.5%	
40	-1285	610	-885	190	-2335	2560	18	27.8	681	-442	6	9450	-24.7%	45.5%	-2335	2560	-24.7%	45.5%	
-780	-570	1340	-670	3010	1500	4610	15	33.3	1540	-619	6	3300	45.5%	45.5%	-11570	23360	-28.6%	-28.6%	
3200	2400	5450	-4425	-1375	10600	13300	176	40.3	1430	-864	10	23625	44.9%	44.9%	102300	59550	27.8%	27.8%	
520	0	0	-530	2040	-240	2280	6	50.0	1090	-1170	1	3300	-7.3%	44.5%	11200	4720	65.7%	12.7%	
1488	0	0	-2625	5338	663	4675	7	42.9	2958	-2057	2	6300	10.5%	44.5%	20700	11813	63.6%	12.7%	
-2681	0	0	-1838	75	1088	4519	6	50.0	2431	-2068	2	5400	20.1%	44.5%	11063	10013	39.7%	12.7%	
0	9300	0	1400	-3320	22740	9010	8	50.0	11328	-5643	1	30000	75.8%	44.5%	37650	41450	24.3%	12.7%	
0	2510	0	710	4510	11480	9750	7	57.1	5308	-3242	3	11250	102.0%	44.5%	1600	19720	2.8%	12.7%	
25	0	-275	-250	25	-1650	1775	10	30.0	75	-268	4	2100	-78.6%	44.5%	-3650	3925	-33.6%	12.7%	
2475	0	-463	-1838	513	1538	2300	6	66.7	960	-1153	2	6000	25.6%	44.5%	-10625	20875	-34.3%	12.7%	
-125	0	-788	-2900	1763	-3950	7300	8	37.5	1117	-1460	5	4200	-94.0%	44.5%	-10225	17238	-47.1%	12.7%	
950	0	30	1590	180	650	2350	10	50.0	672	-542	4	1800	36.1%	44.5%	-5590	8340	-60.1%	12.7%	
670	0	280	930	250	-470	2600	10	40.0	533	-434	6	1200	-39.2%	44.5%	-5180	7310	-83.5%	12.7%	
0	0	1331	0	3081	2381	3034	7	42.9	1805	-760	4	1800	132.3%	44.4%	8819	16847	86.5%	24.4%	
0	825	0	-2713	3600	750	4575	8	37.5	2613	-1418	3	6300	11.9%	44.4%	26363	13288	73.8%	24.4%	
0	-1463	0	0	0	-2488	3300	8	50.0	781	-1403	2	4200	-59.2%	44.4%	15450	8413	64.9%	24.4%	
-2650	-1325	0	4945	7565	25995	6625	9	44.4	8155	-1317	5	11250	231.1%	44.4%	26670	17100	41.8%	24.4%	
2963	0	-1331	-1331	56	-1219	6656	11	27.3	3144	-1333	5	5400	-22.6%	44.4%	4631	6656	15.1%	24.4%	
0	-525	0	0	-1600	-1375	5525	7	28.6	2475	-1266	3	1500	-91.7%	44.4%	6	5575	0.1%	24.4%	
0	0	3075																	

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
		#	Day Trd.			(6)											
	Super Turtle	561		Nat Gas	12/05	n/a	n/a	n/a	n/a	58855	0	12865	0	0	0	0	0
	Super Turtle	561		Copper	12/05	n/a	n/a	n/a	n/a	27363	-4750	0	0	12725	0	0	0
	Super Turtle	561		T Note	12/05	n/a	n/a	n/a	n/a	2056	0	0	363	0	-810	0	0
	Super Turtle	561		Jap Yen	12/05	n/a	n/a	n/a	n/a	-7625	0	0	0	0	3625	0	0
	Super Turtle	561		Cotton	12/05	n/a	n/a	n/a	n/a	1645	0	0	1320	-1090	0	0	0
80	Super Turtle	561		Euro C	12/05	n/a	n/a	n/a	n/a	-10238	0	-1638	0	-600	-1238	0	0
	Turtle Trading System	249		Jap Yen	1/90	10612	-4087	1586	-775	-9526	388	0	-1550	0	2138	-2113	-75
	Turtle Trading System	249		Bonds	1/90	890	670	-5800	220	1980	-910	-380	-1180	0	-70	-1390	-70
	Turtle Trading System	249		B Pound	1/90	3394	5113	8173	-1869	1110	-1838	2650	0	-3088	-1163	-638	0
	Turtle Trading System	249		Crude	1/90	-1030	1250	-90	2220	-1310	13500	-2570	-2750	0	3680	0	-70
	Turtle Trading System	249		Copper	1/90	-1639	-1725	-3488	7575	15438	-6188	388	-588	0	8300	0	14888
	Turtle Trading System	249		Coffee	1/90	1724	-8476	1201	5270	-2589	-1725	4125	0	-975	-2025	-1275	206
81	Silver Bullet	587		Silver	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	150	-3500	0
82	Trader's Profit Motive	93		S&P	9/89	-9050	-4900	28300	-3625	-57175	-3750	-2675	-3150	-2950	6775	17175	-3950
83	Franc Trader	586		S Franc	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	-500	0
84	Genesis B	332		Jap Yen	01/01	6950	-7738	-10513	12463	-5350	0	0	0	0	2088	0	0
85	Barramundi	341		5yrNotes	4/01	0	8366	-1444	-2228	553	0	0	0	81	0	0	0
	Barramundi	341		Copper	4/01	-300	-2488	9850	663	54825	0	0	0	0	0	0	-4650
	Barramundi	341		Wheat	4/01	-838	-150	-300	1000	-6713	0	0	0	-950	0	0	0
	Barramundi	341		Euro C	4/01	3150	4150	-2863	19988	-12838	0	-7788	0	0	0	-1375	0
	Barramundi	341		Nikkei	4/01	-6175	11875	1950	-8850	9400	0	0	0	0	0	0	0
	Barramundi	341		Crude	4/01	4410	-3840	10765	-19425	-6920	0	0	0	0	0	0	13125
	Barramundi	341		Jap Yen	4/01	4763	-10375	-838	313	400	0	0	0	0	0	0	0
86	Delphi Universal	509		Mini Midcap	09/05	n/a	n/a	n/a	4545	3155	615	685	-1195	-860	1555	-1270	1405
87	Compass	278		T Notes	3/98	2710	350	-2380	350	2800	0	1880	0	0	-1480	-260	290
	Compass	278		Bonds	3/98	12380	-13560	-9970	-480	9970	0	3660	-1170	0	4870	-680	990
	Compass	278		\$ Index	3/98	5590	1900	4430	-1340	-400	600	3030	-840	0	1270	0	0
	Compass	278		Jap Yen	3/98	11762	-5025	-6900	6138	-10302	0	-1163	-2638	0	4888	288	0
	Compass	278		H Oil	3/98	-3667	9997	-2468	18946	-35629	-4242	-8060	-3881	5456	-2524	9013	0
	Compass	278		Copper	3/98	-950	-1877	4624	2938	15200	-14013	5200	-3050	0	9913	0	-14025
88	Compass	278		Coffee	3/98	-2419	-4876	19	-1574	2137	-5175	5325	-19	0	2531	-450	3319
	ETS - Daily	257		Bonds	3/97	2950	2150	14206	7288	-1681	-2544	-1525	-1825	2331	956	-1450	0
	ETS - Daily	257		Euro C	1/99	-6000	19213	-8163	-12375	38	-938	3575	0	0	638	1613	0
	ETS - Daily	257		S Franc	3/97	-2300	9713	6013	-5750	325	0	2475	0	2825	1113	-1488	0
	ETS - Daily	257		Jap Yen	3/97	6838	-11000	-10113	788	-1600	0	625	-2563	0	2250	-1238	0
	ETS - Daily	257		S&P	3/97	9875	-22200	-13450	-2800	-10925	0	0	4150	-8125	-5225	-2500	-7575
	ETS - Daily	257		Beans	11/97	-6763	-3638	-4731	-2456	-7056	1363	0	-706	0	3444	-1581	550
	ETS - Daily	257		B Pound	03/97	-1538	11400	-6163	-18738	3306	0	2725	0	0	0	-2763	0
	RC Shine	576	*	S&P	2/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	8050	-2675	775
	RC Shine	576	*	Mini S&P	2/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	600	-613	-25
90	Night & Day Daytrading	26	*	S&P	1/87	7650	-15450	6100	-11625	-5950	-500	-1975	2375	5325	8925	1075	-4225
91	Golden SX Const.	254		T Notes	7/96	8820	760	2700	-1810	-1020	-530	-680	0	-2210	-1580	0	-1570
	Golden SX Const.	254		Jap Yen	7/96	7175	-188	-525	3151	-3602	0	-338	0	0	950	0	0
	Golden SX Const.	254		Crude	7/96	5940	-2000	10840	710	2290	13500	-2580	0	0	140	-1580	-1570
	Golden SX Const.	254		Coffee	7/96	-9564	-10707	-1633	6245	-637	0	1744	0	-1988	-563	0	5681
	Golden SX Const.	254		Cotton	7/96	-9105	-6045	430	-11135	-2920	0	700	-575	0	0	0	600
	Golden SX Const.	254		Cattle	7/96	-2620	9616	-5872	756	3852	0	156	0	-3380	0	888	-916
92	R-Mesa 5	411	*	S&P	3/02	33200	18875	11375	-10650	-27625	-4575	1450	1250	2250	5725	1150	-2875
93	HI%Mid	572		Mini Russell	5/06	n/a	n/a	n/a	n/a	4365	0	1705	2195	2930	0	-785	1275
	HI%Mid	572		Mini Nasdaq	5/06	n/a	n/a	n/a	n/a	300	210	735	0	705	675	1285	510
	HI%Mid	572		Mini S&P	5/06	n/a	n/a	n/a	n/a	1863	0	263	1088	1325	0	-2400	763
	HI%Mid	572		Mini Midcap	5/06	n/a	n/a	n/a	n/a	-2285	0	1485	0	780	0	-765	1065
94	Miracle Trading Mthd.	31		Bellies	6/86	-11604	13268	9772	-8796	6516	1560	0	0	1252	-68	120	292
	Miracle Trading Mthd.	31		S&P	6/86	-55025	7400	15000	9025	-17525	0	0	0	0	0	-5100	15125
	Miracle Trading Mthd.	31		Bonds	6/86	9610	290	-5150	2250	-2600	0	-3450	0	0	1280	0	0
	Miracle Trading Mthd.	31		Beans	6/86	-1070	-6920	3055	-4725	1345	-3190	0	1000	-865	-4990	1885	-1625
95	S&P Day	436		S&P	06/03	n/a	-10300	12875	-31375	-8050	8775	-5050	1900	0	-2875	0	0
96	Dynamic Breakout Sys	240		Jap Yen	3/96	8437	-6714	-2713	10538	-6714	0	-563	-1488	0	1688	0	-1600
	Dynamic Breakout Sys	240		Cattle	3/96	1540	9940	6692	-1228	6808	0	1584	-780	-336	0	1700	-928
	Dynamic Breakout Sys	240		S Franc	3/96	-5714	1550	7114	-3688	-1325	0	4063	0	-4588	425	0	0
	Dynamic Breakout Sys	240		Copper	03/96	-5387	-1000	7737	7662	23813	-3150	388	-2038	0	7200	-3075	14963
	Dynamic Breakout Sys	240		Crude	03/96	4460	6290	5600	-8170	3030	13500	-6410	-1780	0	710	-3580	-1580
	Dynamic Breakout Sys	240		Cotton	03/96	490	-5240	310	-470	-690	0	700	-580	0	-2115	0	2205
	Dynamic Breakout Sys	240		Bonds	03/96	-1310	6900	470	-2770	2150	0	3280	-2340	0	1790	-1710	0
97	Fusion	483		B Pound	12/04	n/a	n/a	0	1450	4363	-2031	0	0	2988	-1775	0	0
	Fusion	483		S Franc	12/04	n/a	n/a	0	6925	2725	0	113	-2000	0	0	0	-550
	Fusion	483		\$ Index	12/04	n/a	n/a	0	150	2460	-5	0	0	-1015	-685	0	0
	Fusion	483		Euro C	12/04	n/a	n/a	0	0	-950	-950	0	0	0	0	0	0
	Fusion	483		Jap Yen	12/04	n/a	n/a	0	2438	-4875	2825	0	-1975	0	0	0	0
	Fusion	483		Bonds	12/04	n/a	n/a	-3294	1850	-1288	-2138	0	0	0	0	0	-856
	Fusion	483		Crude	12/04	n/a	n/a	0	0	0	0	0	0	0	0	0	0
	Fusion	483		T Note	12/04	n/a	n/a	0	-3313	-1633	-1356	0	-1177	0	0	-28	0
98	Weaver	318		T Note	7/00	310	6270	5170	-1910	580	-590	-1120	0	-2110	-1570	0	0

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
		#	Day Trd.			(6)											
		(3)				2002	2003	2004	2005	2006							
	Weaver	318		Beans	7/00	-1210	1440	13940	-555	-9595	-4020	0	1885	-3735	3725	0	-1950
	Weaver	318		S Franc	7/00	2799	5938	-2026	11199	-8701	0	-63	-2525	0	713	0	0
	Weaver	318		Crude	7/00	5830	-4520	20070	-5910	890	13490	-2500	50	0	1390	-310	1420
	Weaver	318		Jap Yen	7/00	15276	-4076	250	2624	-8501	0	938	-2075	0	1775	0	0
	Weaver	318		H Oil	7/00	1642	-7735	3700	-640	-5899	0	-118	0	9265	0	42	0
	Weaver	318		Sugar	7/00	-4256	-1736	-1187	2229	9386	0	-560	-997	0	-34	-2464	78
99	DCB Lumber	544		Lumber	12/05	n/a	n/a	n/a	0	61	-20	0	-95	-1010	310	0	475
100	Prism Growth	399		S&P	8/02	-9100	-26975	-57550	-35750	-50825	400	4250	-1725	-1925	-825	9525	7525
101	DCB Cotton	546		Cotton	12/05	n/a	n/a	n/a	0	-770	0	0	0	85	0	0	
102	Waverider	339		Cotton	5/01	-7895	-840	13930	-1555	2785	0	0	6115	0	-1195	0	0
	Waverider	339		Nat Gas	5/01	15725	1455	-20285	16070	29855	0	0	0	0	0	0	0
	Waverider	339		Euro C	5/01	3488	12638	4388	2713	-12825	0	-2175	0	-588	0	-2988	0
	Waverider	339		Live Hogs	5/01	8635	-3067	-5470	5830	-2358	-2175	0	0	0	0	0	0
	Waverider	339		Silver	5/01	-3910	-8760	6695	-8925	4955	0	0	-2175	-2175	0	-2175	0
	Waverider	339		Coffee	5/01	-2100	150	-12450	7931	-8981	-2175	0	0	675	0	0	0
	Waverider	339		Soymeal	5/01	1330	-625	-5585	7775	-3185	-525	0	325	-1955	0	255	0
	Waverider	339		Bonds	5/01	5513	631	-9088	-5363	-2169	0	0	3113	0	0	0	0
103	Weaver MT	319		Bonds	07/00	7030	10410	9050	3330	9490	0	3270	-2260	0	2540	-2010	0
	Weaver MT	319		S Franc	07/00	1811	538	-826	2838	-6438	-388	1700	0	-2750	2713	-688	238
	Weaver MT	319		B Pound	07/00	-376	6625	7963	8794	-8562	-1075	1238	0	-3131	-250	-2538	0
	Weaver MT	319		Jap Yen	07/00	1801	-6739	-7077	-3500	-8939	200	1375	-2638	2663	-2600	-1888	-1013
104	Axiom Long Term	471		Cotton	4/04	n/a	n/a	5835	-3270	-2105	0	0	0	0	0	0	0
	Axiom Long Term	471		Crude	4/04	n/a	n/a	0	4825	6740	0	0	0	0	0	0	0
	Axiom Long Term	471		\$ Index	4/04	n/a	n/a	-3075	2945	-4555	1295	-1485	0	175	-1385	0	0
	Axiom Long Term	471		T Note	4/04	n/a	n/a	-4681	-688	1013	175	0	0	-778	-1372	0	-1013
	Axiom Long Term	471		Corn	4/04	n/a	n/a	-2563	2375	-4575	-850	0	0	0	0	0	2750
105	Trend One	299		Bonds	4/99	7270	9210	8980	6840	-680	30	2960	-1680	0	3500	-930	270
	Trend One	299		Euro C	4/99	-4150	20963	6299	5550	1763	63	6925	-2288	-4675	2850	-3238	0
	Trend One	299		Jap Yen	4/99	6451	1162	362	5125	-14902	0	1338	-1488	0	1738	-525	-1013
	Trend One	299		S Franc	4/99	-2788	3063	8925	-17338	1638	0	4388	0	-3238	100	-1250	-2713
	Trend One	299		Coffee	4/99	-6263	-9150	6057	-7238	11005	-2156	5869	-1913	-1931	2231	-3881	-150
106	Dynamic MovAvgCross	303		Crude	8/99	-470	2560	21610	830	-10040	13500	0	-3700	-1390	6890	0	1670
	Dynamic MovAvgCross	303		Nat Gas	8/99	10630	-1630	10830	-32540	-41760	4790	-2900	8860	0	-9320	560	-2120
	Dynamic MovAvgCross	303		S Franc	8/99	1524	-1813	5749	-6188	1512	0	5363	0	-3213	-650	250	0
	Dynamic MovAvgCross	303		T Note	8/99	5130	-5910	9090	-8400	1040	400	220	0	-980	-360	-240	-890
	Dynamic MovAvgCross	303		Bonds	8/99	-60	-3560	7750	-4430	7420	950	410	0	-1670	-300	-260	-2800
	Dynamic MovAvgCross	303		Jap Yen	8/99	11300	-6863	-16140	-225	-10713	0	-1388	0	-3363	238	-1025	-1863
	Dynamic MovAvgCross	303		Cotton	8/99	-8230	-5335	-4590	1980	1265	0	700	-625	-75	-1200	210	3060
107	PowerTrader	575		Copper	10/06	n/a	n/a	n/a	n/a	5000	-925	0	5925	0	13550	0	0
	PowerTrader	575		Nasdaq	10/06	n/a	n/a	n/a	n/a	5596	0	0	5596	-3250	700	-4700	-5600
	PowerTrader	575		Coffee	10/06	n/a	n/a	n/a	n/a	-4200	38	-4238	0	338	0	4069	0
	PowerTrader	575		Crude	10/06	n/a	n/a	n/a	n/a	2665	0	5090	-2425	-4865	1825	935	-2125
	PowerTrader	575		Gold	10/06	n/a	n/a	n/a	n/a	305	2020	-660	-1055	-1740	-1540	-1425	-1330
	PowerTrader	575		Sugar	10/06	n/a	n/a	n/a	n/a	-54	227	295	-576	0	474	0	-713
108	Advent	365		O. Juice	1/02	-585	5378	2701	-3009	6998	2580	0	413	-1823	-1575	0	1238
	Advent	365		Nat Gas	1/02	16630	230	-21910	-5640	34210	11230	0	9560	-11140	-5080	-5070	-5080
	Advent	365		Crude	1/02	-4170	-9220	-850	-10360	-4240	13500	0	770	0	1400	-1910	-160
	Advent	365		S Franc	1/02	1237	874	1173	-939	-7989	0	-63	0	-4525	0	0	0
	Advent	365		Coffee	1/02	-3976	-13125	2419	13370	-13200	0	2250	0	0	-2550	-2925	0
	Advent	365		Jap Yen	1/02	-4938	-10452	-11901	7249	-10626	0	-563	-3425	0	-263	0	-1813
	Advent	365		T Note	1/02	4450	3890	5300	-15390	-6660	0	790	0	-2320	-1700	0	0
	Advent	365		Cotton	1/02	-4470	-5585	-5850	-4935	-1345	0	700	-525	-500	-1075	0	3210
109	Bounce 2	450	*	Russell 2K	1/04	n/a	n/a	16925	9050	25025	4050	-3200	1925	-2925	0	1050	0
	Bounce 2	450	*	S&P	1/04	n/a	n/a	6625	-3975	9850	0	2625	0	125	425	2925	0
	Bounce 2	450	*	D. Jones	1/04	n/a	n/a	80	-1825	2170	0	550	0	0	-410	1600	0
	Bounce 2	450	*	Nasdaq	1/04	n/a	n/a	-1600	-14100	-2700	0	525	-3050	-1650	1575	-350	725
110	Synergy	374		Bonds	3/02	-2075	8619	-6787	-3556	-1068	-1513	0	0	0	0	-1575	0
	Synergy	374		S Franc	3/02	-1175	9163	-5263	5762	-4350	0	-2213	-1600	0	0	-525	0
	Synergy	374		Jap Yen	3/02	-8563	-1600	-238	-1238	2175	0	263	-1588	0	0	-1050	0
	Synergy	374		Crude	3/02	910	-255	110	-5635	-2425	0	0	0	0	0	14325	0
	Synergy	374		Nat Gas	3/02	-9160	-7610	-4765	18200	-4625	0	0	0	0	0	0	0
	Synergy	374		\$ Index	3/02	0	19880	2230	2550	-1460	-965	0	0	-1095	0	-845	0
	Synergy	374		Nikkei	3/02	-2675	-7875	-6150	-2650	16020	0	-1915	0	0	-1690	0	0
	Synergy	374		Euro C	3/02	0	28388	-4263	-1212	-6062	0	-300	0	-2163	0	0	0
111	GoldLingote	555		Gold	11/05	n/a	n/a	n/a	0	-7164	-2825	0	0	-3045	0	3005	0
112	Golden SX	253		T Notes	7/96	6080	860	9680	4560	2940	0	1660	0	-2150	-1570	0	0
	Golden SX	253		Coffee	7/96	-8063	-11494	-1463	2043	-3976	0	-731	-38	0	-563	2663	1631
	Golden SX	253		Jap Yen	7/96	-1824	1387	-7726	8450	-6401	-1575	0	0	0	0	0	0
	Golden SX	253		Cotton	7/96	-3870	-1355	-2290	-2820	1035	0	700	-1000	0	0	0	0
	Golden SX	253		Crude	7/96	5030	3550	900	1770	1030	13500	-3950	0	3100	0	-1570	-1580
	Golden SX	253		Cattle	7/96	-2256	7716	-8208	-888	-472	0	160	0	-3380	0	1312	0
113	Vega	291		S&P	6/98	-21150	-4300	-12200	-6000	3300	-1275	-425	4925	-975	1575	-4725	2850
114	Watch and Wait	126		Coffee	05/91	-4406	-204	2758	6771	2402	0	938	38	38	0	0	788

															Combined				
															All Statistics Based On Last 12 Months Performance				
					12 Mos		12 Mos		Max		Min.		%Chng		Total		%Chng		
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Comb-	Total	Total	Min.Req	%Chng	
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release	Min.Req	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
-315	5035	-2400	-4865	5365	-1275	7290	15	40.0	2756	-1979	3	2400	-53.1%	24.8%	13055	17625	74.2%	20.6%	
-863	0	-800	25	3513	0	3600	10	50.0	1285	-1285	2	4200	0.0%	24.8%	15038	11988	48.8%	20.6%	
-4730	-220	0	2910	7940	19440	7590	13	53.8	4494	-1997	3	11250	172.8%	24.8%	25790	25020	31.3%	20.6%	
-850	0	0	-5213	-1575	-7000	8613	11	45.5	1138	-2118	3	6000	-116.7%	24.8%	12700	18463	28.9%	20.6%	
-9274	0	8404	-2974	1646	6993	9274	11	36.4	6609	-2783	3	15000	46.6%	24.8%	-8022	34507	-7.3%	20.6%	
-291	-1378	-414	0	-1501	-7560	7560	12	8.3	78	-694	6	2400	-315.0%	24.8%	-7146	14022	-40.6%	20.6%	
0	0	0	112	1016	788	1125	9	55.6	383	-282	4	3300	23.9%	23.9%	964	1745	15.9%	15.9%	
-3925	4100	-12776	-7550	14200	11274	28426	67	47.8	2941	-2371	8	47250	23.9%	23.9%	-171851	202476	-69.3%	-69.3%	
0	0	0	0	575	660	0	2	100.0	330	0	0	3000	22.0%	22.0%	-110	910	-2.0%	-2.0%	
0	1605	0	2240	-2175	6590	2175	5	60.0	3320	-1685	1	3000	219.7%	21.4%	14190	13450	72.8%	9.5%	
13570	0	0	0	19655	33225	2175	3	66.7	17700	-2195	1	30000	110.8%	21.4%	76045	34675	39.0%	9.5%	
713	0	-2175	-1350	2438	-6125	10738	8	25.0	2663	-1909	3	6300	-97.2%	21.4%	6250	28013	15.3%	9.5%	
0	0	-1175	-2175	1825	-3700	5525	4	25.0	1825	-1842	3	2700	-137.0%	21.4%	-1200	10387	-6.8%	9.5%	
-2175	0	-2175	0	-1400	-12275	13050	7	14.3	775	-2175	6	18000	-68.2%	21.4%	-24665	26100	-21.1%	9.5%	
0	788	0	-2175	900	-1988	4350	6	50.0	1513	-2176	2	5400	-36.8%	21.4%	-7894	17681	-22.5%	9.5%	
0	-1035	-1715	-2335	1515	-5470	6985	8	37.5	698	-1513	3	1650	-331.5%	21.4%	-4760	11775	-44.4%	9.5%	
0	0	0	1081	456	4650	0	3	100.0	1550	0	0	2700	172.2%	21.4%	-14706	23563	-83.8%	9.5%	
1600	1960	-1070	3990	-290	7730	2430	14	50.0	2004	-900	3	2700	286.3%	21.2%	47410	7600	239.4%	9.7%	
1563	738	0	-725	1425	3825	3838	21	52.4	1285	-1032	4	4200	91.1%	21.2%	538	15700	1.7%	9.7%	
975	-3250	0	488	-131	-7675	8875	25	32.0	1084	-962	4	4200	-182.7%	21.2%	-12706	25725	-41.3%	9.7%	
2150	0	-1438	4700	-1763	-250	5500	20	45.0	1397	-1166	3	6000	-4.2%	21.2%	-23075	37188	-52.4%	9.7%	
9925	0	175	0	-2730	7370	3165	4	75.0	3512	-3166	1	3000	245.7%	20.7%	7830	5375	72.8%	4.5%	
175	-3075	0	0	2130	-770	3075	4	50.0	1300	-1685	1	11250	-6.8%	20.7%	10795	6100	26.8%	4.5%	
0	175	0	0	3295	2070	2695	6	66.7	1235	-1438	1	3300	62.7%	20.7%	-2425	8840	-20.5%	4.5%	
0	0	175	0	2003	-809	3163	6	50.0	784	-1054	3	1800	-45.0%	20.7%	-5341	7519	-82.8%	4.5%	
0	-4500	0	0	-950	-3550	5450	6	16.7	2750	-1262	4	1500	-236.7%	20.7%	-7463	8525	-138.8%	4.5%	
920	0	-1110	3960	-910	7010	2350	17	47.1	1724	-755	3	2700	259.6%	19.5%	41010	9540	177.0%	21.9%	
5188	-5663	1488	-2400	4138	2388	11338	22	36.4	2906	-1493	6	6300	37.9%	19.5%	34975	19888	64.7%	21.9%	
2325	0	-375	3563	513	6075	1763	12	58.3	1411	-759	2	6000	101.3%	19.5%	4275	25713	8.3%	21.9%	
-125	0	-813	-2938	588	-6000	13188	18	27.8	1678	-1108	6	4200	-142.9%	19.5%	-6038	28888	-16.7%	21.9%	
-1125	1819	-1519	-3900	1988	-4669	11775	28	32.1	1790	-1092	6	5400	-86.5%	19.5%	-27975	45581	-59.8%	21.9%	
-2720	-210	0	-2150	-6310	5580	12240	14	50.0	3690	-2893	3	11250	49.6%	19.2%	2010	25740	2.2%	-10.8%	
0	6360	0	15470	-3310	18390	14520	13	46.2	7643	-3934	2	30000	61.3%	19.2%	2910	115520	1.2%	-10.8%	
13	0	-1625	200	-38	300	6838	12	50.0	1402	-1352	2	4200	7.1%	19.2%	-4275	17138	-12.3%	-10.8%	
220	0	-1220	1880	170	-800	3470	13	38.5	828	-618	6	1800	-44.4%	19.2%	-2810	11630	-18.9%	-10.8%	
-1670	0	-860	1800	-300	-4700	7560	13	30.8	1228	-1069	6	2700	-174.1%	19.2%	-5800	14500	-26.0%	-10.8%	
3300	0	0	-188	513	-3775	8825	14	50.0	1139	-1678	3	6000	-62.9%	19.2%	-20575	42575	-41.6%	-10.8%	
0	2130	0	-2925	-4925	-3650	7850	16	43.8	1088	-1254	3	3000	-121.7%	19.2%	-24055	27030	-97.2%	-10.8%	
19663	0	-4575	-1075	-7238	25325	12888	10	40.0	10006	-2450	3	12000	211.0%	17.9%	25325	12888	211.0%	17.9%	
10850	-2550	1150	-550	4675	6321	17850	15	40.0	6695	-3761	4	45000	14.0%	17.9%	6321	17850	14.0%	17.9%	
1800	0	-56	0	-2756	-806	4238	10	50.0	1380	-1541	2	5400	-14.9%	17.9%	-806	4238	-14.9%	17.9%	
-3435	5090	0	1495	-6870	-5285	12935	17	47.1	2346	-2676	3	11250	-47.0%	17.9%	-5285	12935	-47.0%	17.9%	
-2950	-2865	1295	0	3240	-7010	14360	42	47.6	729	-981	3	12000	-58.4%	17.9%	-7010	14360	-58.4%	17.9%	
519	-1192	-792	-781	-422	-2961	3483	12	33.3	379	-559	5	1650	-179.4%	17.9%	-2961	3483	-179.4%	17.9%	
0	3803	0	1358	-1650	4343	3398	8	62.5	1878	-1682	2	4200	103.4%	17.7%	12833	5798	52.4%	-26.2%	
0	4320	0	-1870	-3320	-6450	31440	14	28.6	11945	-5430	5	30000	-21.5%	17.7%	-3720	79120	-2.1%	-26.2%	
0	2500	0	2910	7940	26950	2070	8	75.0	4837	-1036	2	11250	239.6%	17.7%	-16160	48910	-24.6%	-26.2%	
-1525	0	0	-900	-88	-7100	8850	8	37.5	879	-1947	2	4200	-169.0%	17.7%	-12675	27313	-51.7%	-26.2%	
0	0	0	-3075	75	-6225	8550	5	40.0	1163	-2850	3	5400	-115.3%	17.7%	-22988	23063	-73.0%	-26.2%	
2400	0	-2075	1863	513	-3363	6063	9	33.3	1592	-1355	5	6000	-56.1%	17.7%	-30038	35438	-85.8%	-26.2%	
2130	0	-1500	1600	170	-830	4020	7	57.1	1173	-1838	2	1800	-46.1%	17.7%	-10030	26140	-95.5%	-26.2%	
-1045	3575	0	-650	650	4340	2100	10	40.0	2059	-649	3	3000	144.7%	17.7%	-18020	23760	-103.0%	-26.2%	
4600	2750	0	-5925	8875	11200	10225	24	54.2	2717	-2196	3	19500	57.4%	17.5%	59425	10225	79.5%	14.9%	
0	-1125	0	-2175	100	2900	6125	15	66.7	992	-1406	3	23625	12.3%	17.5%	12775	13275	14.1%	14.9%	
0	-330	0	-1055	195	550	2515	16	62.5	434	-632	3	6000	9.2%	17.5%	425	4200	1.8%	14.9%	
0	950	0	-825	0	-2100	4700	19	57.9	591	-1075	3	22500	-9.3%	17.5%	-17978	20050	-21.3%	14.9%	
0	0	-169	0	-1856	-5113	5112	4	0.0	1316	-1278	3	2700	-189.4%	16.0%	-8468	17350	1.8%	7.8%	
-1150	0	0	0	1763	-3725	5487	5	20.0	1763	-1372	4	4200	-88.7%	16.0%	4225	10938	1.8%	7.8%	
0	0	0	0	2650	275	2638	4	50.0	1456	-1319	2	6000	4.6%	16.0%	-7862	13050	1.8%	7.8%	
-2885	-55	0	0	0	11385	2940	3	33.3	14325	-1462	2	11250	101.2%	16.0%	4090	10250	1.8%	7.8%	
-3795	0	0	0	13375	9580	3795	2	50.0	13375	-3795	1	30000	31.9%	16.0%	1620	23450	1.8%	7.8%	
0	0	0	-255	940	-2200	3160	4	20.0	940	-923	3	3300	-66.7%	16.0%	21945	4555	1.8%	7.8%	
0	-4350	0	0	5325	-2630	7955	4	20.0	5325	-2153	4	11400	-23.1%	16.0%	-4045	19350	1.8%	7.8%	
3400	0	0	-900	4450	4488	2463	5	40.0	3925	-1121	2	6300	71.2%	16.0%	21637	16712	1.8%	7.8%	
0	0	675	0	4075	1885	5870	5	60.0	2585	-2935	2	12000	15.7%	15.7%	-2454	10209	-10.7%	-10.7%	
2160	0	290	1870	180	2440	3720	7	71.4	1232	-1857	2	1800	135.6%	13.6%	41390	6190	201.4%	24.9%	
0	-3281	0	-1969	4144	1856	5250	11	27.3	2969	-883	4	5400	34.4%	13.6%	20456	39788	33.2%	24.9%	
0	0	-1575	0	1475	-1675	3150	3	33.3	1475	-1573	2	6000	-27.9%	13.6%	17713	17375	25.9%	24.9%	
-1575	0	0	0	0	-1875	2575	3	33.3	700	-1287	2	3000	-62.5%	13.6%	6425	16035	18.8%	24.9%	
-1570	-4410	0	1860	3840	9220	10300	13	38.5	4524	-1679	6	11250	82.0%	13.6%	23750	12110	18.5%	24.9%	
-220	0	-1100	-1780	-872	-5880	6040	9	33.3	535	-1247									

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
		#	Day Trd.			(6)											
Col.17 (1)	(2)	(3)	(4)	(5)	2002	2003	2004	2005	2006								
	Watch and Wait	126		Bonds	05/91	1270	4640	-7370	2500	-1870	0	0	-2360	0	0	0	0
	Watch and Wait	126		Bellies	05/91	-9716	2524	1364	-2052	1084	0	0	36	180	0	264	-32
	Watch and Wait	126		Gold	5/91	-2180	2050	1320	430	3090	0	280	-280	-340	300	90	40
	Watch and Wait	126		Jap Yen	5/91	1652	1276	413	-13038	502	0	-1738	0	0	38	0	0
115	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
116	Maya Legacy	585		Mex Peso	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1175	488	0	0
117	Abalone	409		Euro C	9/02	-388	7476	13262	-4938	-77	0	4600	0	-3425	-1413	0	0
	Abalone	409		Crude	9/02	1070	3850	13990	-4980	-2320	13490	-4100	-2950	-4130	-480	0	1690
	Abalone	409		H Oil	9/02	-1147	-2340	-3983	1370	-5371	0	-357	113	4775	-399	6182	0
	Abalone	409		T Note	9/02	-3000	-1900	3780	-1570	720	-360	890	-1690	0	-510	0	-770
	Abalone	409		Coffee	9/02	-1875	-13127	4050	9789	2175	-1538	4688	0	-1688	-338	0	5681
	Abalone	409		Corn	9/02	225	-4576	5638	-1502	-13	0	5300	0	-1413	363	-1750	1450
	Abalone	409		Jap Yen	9/02	-3875	-752	-10800	3526	-2701	0	2050	-2638	0	988	0	-2788
	Abalone	409		Cotton	9/02	-360	-5635	4885	-7630	2210	0	145	-755	-5	-1175	-310	2920
118	DCB Lean Hogs	542		Live Hogs	12/05	n/a	n/a	n/a	0	1255	-35	0	470	0	0	185	-990
119	Time	496		Nikkei	4/05	n/a	n/a	n/a	6075	1150	1175	-625	0	0	475	-1650	-1425
	Time	496		Nasdaq	4/05	n/a	n/a	n/a	13225	1750	1825	-625	575	0	-25	-4300	3050
	Time	496		S&P	4/05	n/a	n/a	n/a	14550	2900	2650	-2425	-2500	0	2475	-4175	-3350
120	EuroMax	569		Euro C	10/06	n/a	n/a	n/a	n/a	-13	-13	0	0	-700	0	1463	0
121	DynamicTrendTrading	467		Euro C	4/04	n/a	0	2137	13100	-5151	-1075	2050	-1188	0	0	-1125	0
	DynamicTrendTrading	467		Lumber	4/04	n/a	0	2244	-4609	6446	4334	0	-286	-2585	220	0	1562
	DynamicTrendTrading	467		Crude	4/04	n/a	0	-4590	-5010	10320	13500	0	770	0	1400	-3170	-820
	DynamicTrendTrading	467		Nat Gas	4/04	n/a	0	-8830	4220	-12510	0	0	0	0	0	0	0
	DynamicTrendTrading	467		Coffee	4/04	n/a	0	506	-4218	1069	0	2250	0	-2963	0	0	94
	DynamicTrendTrading	467		Jap Yen	4/04	n/a	0	-1812	2688	-7038	-925	0	0	0	-925	0	0
	DynamicTrendTrading	467		Cotton	4/04	n/a	0	-355	-3240	-1545	0	700	-575	0	-2175	0	1000
	DynamicTrendTrading	467		Bonds	4/04	n/a	0	-4810	-3300	-340	-1000	-1170	-1740	0	-940	0	0
122	Universal LT	199		Bonds	4/93	-2100	13950	-15480	-5150	-10660	-2310	420	-4080	-1760	3470	-890	1560
	Universal LT	199		Jap Yen	4/93	1788	-412	401	-2126	-3952	0	-188	-2638	2875	1838	0	0
	Universal LT	199		Crude	4/93	4250	8650	12380	11220	-10500	-6310	-7930	-1930	7240	-410	0	-2430
	Universal LT	199		Copper	4/93	-4214	-100	1412	3811	16175	-2338	-12650	0	13663	2100	0	19663
	Universal LT	199		Euro \$	4/93	-1525	225	-825	-2025	-1125	0	-100	0	0	-450	0	0
	Universal LT	199		B Pound	4/93	264	5880	-5389	255	8508	238	2963	0	600	-1175	-138	588
123	Qtech Bellies	495		Pork Bellies	04/05	n/a	n/a	n/a	5005	4940	-2505	0	-135	195	5500	0	0
124	Red Copper	582		Copper	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-6050	0	0	12325
125	Natural Gas Trader-LA	506		Nat Gas	8/05	n/a	n/a	n/a	17720	47960	4430	-10340	4610	-1450	-3380	1380	-1020
126	Challenger	350		Euro C	3/01	14525	13689	8524	9075	-15813	-1338	-2600	0	0	-988	0	0
	Challenger	350		Bonds	3/01	3380	5950	5220	780	9950	0	3280	0	-3460	-2070	0	0
	Challenger	350		B Pound	3/01	9850	-4163	-4470	-8894	8044	0	3600	0	0	-275	0	0
	Challenger	350		Jap Yen	3/01	-176	-9826	2212	8725	-9563	0	-188	0	0	3525	0	0
	Challenger	350		S Franc	3/01	6550	3763	2725	6963	-15038	0	-2213	0	-4425	-1700	-300	0
	Challenger	350		Cotton	3/01	-4610	-10900	7055	-12445	805	0	700	0	-1275	-3875	0	3210
127	Zeeport	367	*	S&P	12/01	51400	-8625	-9525	-17375	15600	-1450	2100	0	-2625	10100	-2325	3775
	Zeeport	367	*	Nasdaq	12/01	13800	-23000	-32250	-25880	-17225	-4425	725	-2875	-450	-4725	-1600	2025
128	Andromeda-2	441		Euro C	10/03	n/a	9963	5637	12875	-12239	0	-550	-2150	0	0	0	0
	Andromeda-2	441		Corn	10/03	n/a	-2213	5839	-2614	949	0	5025	0	0	1663	-1125	-250
	Andromeda-2	441		Crude	10/03	n/a	-1210	2760	-3720	5950	10380	0	0	0	0	0	0
	Andromeda-2	441		T Note	10/03	n/a	0	2300	-2900	1610	0	1660	-1130	0	-240	0	-620
	Andromeda-2	441		H Oil	10/03	n/a	-6195	2007	0	0	0	0	0	0	0	0	0
	Andromeda-2	441		Coffee	10/03	n/a	-3525	-6994	10500	2962	0	2250	0	-2719	0	0	3356
	Andromeda-2	441		Jap Yen	10/03	n/a	0	-3801	8249	-6688	0	563	0	0	300	-1250	0
	Andromeda-2	441		Cotton	10/03	n/a	0	-2650	-3690	2365	0	700	-525	0	-875	0	2250
129	CTS Crash Control	511		SP Midcap	10/05	n/a	n/a	n/a	19875	24500	0	14975	0	0	22400	-9325	0
	CTS Crash Control	511		Russell 2K	10/05	n/a	n/a	n/a	8200	43425	0	14325	0	0	11200	-6550	0
	CTS Crash Control	511		S&P	10/05	n/a	n/a	n/a	-25975	21725	0	0	0	6275	0	-4700	0
	CTS Crash Control	511		Nasdaq	10/05	n/a	n/a	n/a	4000	-7755	0	0	0	4255	0	-3395	0
130	RC Courage	592	*	Mini S&P	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	RC Courage	592	*	S&P	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
131	Directional Movement	82		\$ Index	1/87	-2510	10760	-1910	-4170	-2670	-10	2670	0	-1490	1070	0	0
	Directional Movement	82		Jap Yen	1/87	3362	-12914	-7638	-4162	-5414	325	350	-1550	0	-3325	-525	-2088
	Directional Movement	82		Euro C	1/87	-1812	14300	6949	662	-3214	1813	6450	0	-2513	1775	0	0
	Directional Movement	82		Euro \$	1/87	1200	-1075	-1000	-825	-2450	-350	-400	-500	-200	-100	0	-425
	Directional Movement	82		Cotton	1/87	-7720	1700	-7965	-4820	-5305	-530	-1635	0	300	-725	-365	2215
	Directional Movement	82		N Gas	1/87	14170	31360	-26400	-10560	-5770	5990	-8790	6150	-6250	-10040	-770	-5980
	Directional Movement	82		Copper	1/87	-4988	-4515	1175	-88	-17701	-5600	6500	0	0	12563	0	19663
	Directional Movement	82		Coffee	1/87	788	-14776	-1818	-13761	2418	-3994	4594	0	-731	-56	-1388	-1819
	Directional Movement	82		Bonds	1/87	-2570	-5010	4720	1540	-910	-1110	2830	-3000	-1590	80	-1150	-1630
	Directional Movement	82		Live Hogs	1/87	8848	-5024	-1156	2036	448	-1944	-276	0	1432	0	-3852	-736
132	MesaMAX	412	*	S&P	3/02	14250	7575	-400	5350	1600	-4975	6325	-1375	3125	-775	300	4075
133	Futures 7 Weekly	394		\$ Index	6/02	3885	8410	8205	5055	-420	0	0	0	2025	0	0	0
	Futures 7 Weekly	394		Crude	6/02	350	7250	8860	-3485	-13295	0	0	7705	0	1205	-4725	0
	Futures 7 Weekly	394		Live Hogs	6/02	5447	-250	-3700	2225	247	0	0	0	-1275	0	0	0
	Futures 7 Weekly	394		Corn	6/02	-400	-838	-525	1213	-1688	-1125	0	0	0	0	4969	0

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos		Max		Min.		%Chng		Total		%Chng	
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Comb-	Net	Max	Min.Req	%Chng
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release	Release
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
60	1250	250	50	550	-200	2430	8	87.5	319	-2433	1	2700	-7.4%	12.3%	10470	9540	23.3%	11.8%
232	0	-776	944	0	848	776	12	83.3	186	-505	1	3600	23.6%	12.3%	6252	12024	10.4%	11.8%
0	0	110	0	1010	1210	620	12	83.3	183	-309	2	12000	10.1%	12.3%	5140	5560	2.6%	11.8%
0	0	113	238	113	-1238	2400	8	87.5	166	-2400	1	6000	-20.6%	12.3%	-11563	25350	-11.6%	11.8%
n/a	1205	2365	-1245	2465	4790	2900	30	50.0	1133	-814	3	40500	11.8%	11.8%	4790	2900	11.8%	11.8%
963	0	0	1950	0	4575	0	4	100.0	1144	0	0	40500	11.3%	11.3%	4575	0	11.3%	11.3%
2913	0	-3975	-5963	3413	-3850	13963	10	30.0	4563	-2506	4	6300	-61.1%	11.2%	6888	19338	21.2%	-7.0%
-5890	2190	0	-790	4510	3540	15860	14	28.6	5470	-1837	6	11250	31.5%	11.2%	8710	19720	15.0%	-7.0%
-1793	0	8404	-6439	-1504	8984	12705	11	54.5	4236	-3279	2	15000	59.9%	11.2%	-2243	30446	-2.9%	-7.0%
-910	0	750	2200	180	-220	4420	10	50.0	912	-956	4	1800	-12.2%	11.2%	-1030	7520	-11.1%	-7.0%
-2231	-2981	0	-2681	-4838	-5925	12731	13	15.4	5185	-1483	8	5400	-109.7%	11.2%	-8063	16125	-28.9%	-7.0%
-125	-1075	0	-775	975	2950	4050	11	54.5	1681	-1424	1	1500	196.7%	11.2%	-2575	6925	-33.2%	-7.0%
2075	0	-63	1625	963	2213	4438	9	66.7	1283	-1831	1	6000	36.9%	11.2%	-11800	20138	-38.1%	-7.0%
0	880	0	-650	-3100	-2050	3750	14	28.6	1373	-755	5	3000	-68.3%	11.2%	-7970	11680	-51.4%	-7.0%
45	185	425	0	0	285	990	9	66.7	218	-342	2	2700	10.6%	10.6%	1105	990	22.3%	22.3%
1425	-300	1150	-1375	825	-325	3225	10	50.0	1010	-1075	2	11400	-2.9%	10.3%	6350	3225	22.3%	19.4%
2850	-1900	4200	1600	2825	10075	4375	11	63.6	2418	-1709	2	45000	22.4%	10.3%	23275	8525	20.7%	19.4%
6350	-1400	4250	-2625	1625	875	9975	11	45.5	3470	-2751	2	47250	1.9%	10.3%	20600	9975	17.4%	19.4%
725	-913	0	0	0	563	913	6	50.0	917	-730	1	6300	8.9%	8.9%	563	913	8.9%	8.9%
950	0	-1075	0	4763	3300	2438	7	42.9	2588	-1119	2	6300	52.4%	8.4%	13600	8288	61.7%	-14.5%
-1738	-858	-869	363	1122	1265	4554	13	46.2	1311	-945	3	3300	38.3%	8.4%	1298	8822	11.2%	-14.5%
0	-150	0	1510	440	13480	4820	11	63.6	2731	-1405	3	11250	119.8%	8.4%	-70	13880	-0.2%	-14.5%
0	0	-1930	5950	-4300	-280	4300	3	33.3	5950	-3110	1	30000	-0.9%	8.4%	-17400	35890	-16.6%	-14.5%
-1369	0	0	-1200	1294	-1894	5438	6	50.0	1213	-1844	2	5400	-35.1%	8.4%	-6788	17925	-35.1%	-14.5%
13	0	-1013	-925	0	-3775	3775	5	20.0	13	-947	2	6000	-62.9%	8.4%	-9013	9888	-42.9%	-14.5%
0	1815	0	-1450	-1675	-2360	3875	12	25.0	1967	-918	5	3000	-78.7%	8.4%	-7625	14760	-72.6%	-14.5%
790	0	-840	790	110	-4000	4900	10	40.0	603	-1069	3	2700	-148.1%	8.4%	-8540	9440	-90.4%	-14.5%
2810	1810	-650	3280	-170	3490	7730	24	45.8	1403	-917	5	2700	129.3%	8.0%	22320	41350	56.0%	17.1%
-1338	-2000	0	238	-1663	-2875	4763	14	42.9	1458	-1455	2	6000	-47.9%	8.0%	31475	24363	35.6%	17.1%
-1250	980	2860	3090	2570	-3520	16170	26	42.3	2375	-1976	7	11250	-31.3%	8.0%	30810	23160	18.6%	17.1%
-5988	-3413	-11275	2313	8200	10275	20675	13	46.2	7656	-5105	4	21000	48.9%	8.0%	45513	20675	14.7%	17.1%
-500	0	0	150	-1325	-2225	2225	7	14.3	300	-421	4	2100	-106.0%	8.0%	-575	7800	-1.9%	17.1%
-1300	-2375	2275	-944	-2094	-1363	5231	30	43.3	762	-662	6	4200	-32.5%	8.0%	-10606	30225	-17.1%	17.1%
-2075	1605	0	-2985	670	270	3530	12	41.7	1609	-1112	4	3600	7.5%	7.5%	12855	7420	142.8%	142.8%
0	-2150	6350	-9650	0	825	9650	7	28.6	11294	-4359	2	12000	6.9%	6.9%	825	9650	6.9%	6.9%
4150	-940	-640	3450	1750	2000	16650	57	52.6	1358	-1433	6	30000	6.7%	6.7%	68980	16650	106.1%	106.1%
2100	263	-2638	-2063	7538	275	7263	9	44.4	2863	-2231	2	6300	4.4%	6.6%	30863	19138	73.5%	8.0%
3700	0	0	640	-290	1800	5530	7	42.9	2873	-1708	2	2700	66.7%	6.6%	13170	16280	73.2%	8.0%
950	0	0	2344	1819	8438	275	5	80.0	2178	-274	1	4200	200.9%	6.6%	2856	27569	10.2%	8.0%
4138	0	0	-1238	513	6750	2588	6	66.7	2381	-1391	1	6000	112.5%	6.6%	-6163	22313	-15.4%	8.0%
-1188	0	-1425	-600	3513	-8338	11850	9	22.2	1875	-1726	5	4200	-198.5%	6.6%	-4763	25213	-17.0%	8.0%
0	-1120	0	-2275	-2550	-7185	7885	9	33.3	1887	-2139	3	3000	-239.5%	6.6%	-21845	30690	-109.2%	8.0%
-1125	150	10600	3575	-2550	20225	5900	133	47.4	1587	-1141	4	23625	85.6%	5.9%	43825	48900	31.4%	-18.1%
125	-5825	-1775	1175	125	-17500	24225	116	41.4	905	-897	6	22500	-77.8%	5.9%	-93230	126855	-70.0%	-18.1%
1400	-1363	0	-3888	4450	-2100	6550	7	42.9	2633	-2504	2	6300	-33.3%	5.9%	16838	16088	65.5%	1.1%
0	-775	0	725	-1725	3538	3150	8	50.0	2022	-1138	3	1500	235.9%	5.9%	475	6688	7.9%	1.1%
0	0	0	-1410	0	8970	1410	2	50.0	10380	-1410	1	11250	79.7%	5.9%	2370	9650	5.2%	1.1%
540	0	-1490	910	180	-190	2940	9	44.4	823	-695	4	1800	-10.6%	5.9%	290	3400	3.9%	1.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	5.9%	-4187	6195	-6.8%	1.1%
0	-3863	0	-2606	75	-3506	6469	6	50.0	1894	-3063	2	5400	-64.9%	5.9%	-2813	10519	-13.0%	1.1%
1500	0	-1863	-1838	513	-2075	3700	7	57.1	719	-1648	2	6000	-34.6%	5.9%	-4875	9838	-19.9%	1.1%
0	-1595	0	-1645	0	-1690	3240	7	42.9	1392	-1469	2	3000	-56.3%	5.9%	-5840	7830	-48.7%	1.1%
0	-4400	-15775	-9825	13300	11350	39325	8	50.0	14131	-11294	3	40500	28.0%	5.6%	40750	39325	50.3%	19.9%
2800	0	-18200	-10175	0	-6600	32125	6	50.0	9442	-11642	2	39000	-16.9%	5.6%	30700	32125	39.4%	19.9%
0	5925	7850	75	0	15425	9900	6	66.7	7506	-7314	1	47250	32.6%	5.6%	11175	25975	11.8%	19.9%
0	0	0	-11400	0	-10540	14795	3	33.3	4255	-7392	2	45000	-23.4%	5.6%	-14295	25125	-15.9%	19.9%
n/a	-875	200	2750	-413	1663	1688	60	38.3	438	-227	5	4725	35.2%	5.0%	1663	1688	35.2%	5.0%
n/a	-8450	900	9275	-1975	-250	9850	60	48.3	1492	-1402	5	23625	-1.1%	5.0%	-250	9850	-1.1%	5.0%
1480	-1030	0	630	3000	6320	1490	14	57.1	1144	-470	3	3300	191.5%	3.2%	40930	31080	59.1%	2.3%
2075	0	388	4325	513	488	9188	18	44.4	1663	-1279	4	6000	8.1%	3.2%	34813	45525	27.6%	2.3%
4350	-5150	0	1400	7538	15663	5150	14	57.1	2986	-1366	3	6300	248.6%	3.2%	19500	22125	14.7%	2.3%
0	-125	-300	150	-25	-2275	2550	19	10.5	200	-157	16	2100	-108.3%	3.2%	2550	9000	5.8%	2.3%
0	1770	0	-650	1850	2230	3690	16	37.5	1383	-607	5	3000	74.3%	3.2%	3340	29120	5.3%	2.3%
-3240	-1660	0	-1270	-14340	-40200	58890	33	21.2	7386	-3533	9	30000	-134.0%	3.2%	7500	106280	1.2%	2.3%
-2000	-5275	1775	2763	6625	37013	7275	15	60.0	5685	-2359	3	21000	176.3%	3.2%	-4713	56025	-1.1%	2.3%
-1613	-656	-169	-2363	1238	-6956	10725	22	27.3	1988	-1181	7	5400	-128.8%	3.2%	-22369	64275	-19.7%	2.3%
440	0	1330	3990	-490	-300	8920	24	29.2	1804	-762	5	2700	-11.1%	3.2%	-13460	29420	-23.7%	2.3%
-1004	-2084	-1292	-3056	3468	-9344	12812	24	16.7	1255	-719	16	2700	-346.1%	3.2%	-28308	35692	-49.9%	2.3%
3300	3500	2225	-2950	-12125	650	21950	74	50.0	1365	-1347	5	23625	2.8%	2.8%	29050	25375	21.7%	21.7%
0	1145	0	1179	3001	7350	0	4	100.0	1838	0	0	3300	222.7%	2.4%	32485	4750	181.7%	-8.0%
0	1505	0	715	10485	16890	4725	6	83.3	4323	-4707	1	11250	150.1%	2.4%	8865	25		

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
		#	Day Trd.			(6)											
Col.17 (1)	(2)	(3)	(4)	(5)	2002	2003	2004	2005	2006								
	Futures 7 Weekly	394		Nat Gas	06/02	-7415	5595	-6360	-4020	-11395	0	0	1195	0	0	0	-3870
	Futures 7 Weekly	394		Jap Yen	06/02	-1650	-6013	-2800	12750	-7850	0	2450	-2213	0	0	-700	-1838
	Futures 7 Weekly	394		Coffee	6/02	-3113	-3000	-2231	5550	-2250	0	0	0	2888	0	0	0
	Futures 7 Weekly	394		T Note	06/02	6363	-11184	-4122	-6309	1741	-934	0	0	-950	-997	0	0
134	GK Universal Trader I	550		Soybeans	3/06	n/a	n/a	n/a	n/a	375	1600	0	-1125	0	1013	0	0
	GK Universal Trader I	550		Copper	3/06	n/a	n/a	n/a	n/a	31650	0	0	0	0	6475	0	0
	GK Universal Trader I	550		Coffee	3/06	n/a	n/a	n/a	n/a	56	0	0	0	0	0	0	1931
	GK Universal Trader I	550		Nat Gas	3/06	n/a	n/a	n/a	n/a	690	6955	0	0	3365	0	0	0
	GK Universal Trader I	550		Jap Yen	3/06	n/a	n/a	n/a	n/a	-1025	2713	0	0	0	1800	0	0
	GK Universal Trader I	550		Nasdaq	3/06	n/a	n/a	n/a	n/a	-4100	0	0	-5000	0	-9100	0	0
	GK Universal Trader I	550		T Note	3/06	n/a	n/a	n/a	n/a	-1604	0	0	0	0	-1091	0	0
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	n/a	n/a	n/a	-1210	0	0	-1860	0	-3560	0	0
135	Trender	17		S&P	1/87	-68750	48225	12525	10875	1500	13825	-4625	0	-4125	17700	12600	0
	Trender	17		Bonds	1/87	-13940	11210	1090	9530	-9590	0	-1240	0	-3640	-2270	0	0
	Trender	17		S Franc	1/87	-10014	12288	-2462	-14901	-21714	0	950	0	0	-2638	-3663	0
136	Mosaic	596		Mini Russell	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
137	RC Chance	565	*	Mini S&P	10/06	n/a	n/a	n/a	n/a	-688	-475	-438	225	488	-413	-1000	-38
	RC Chance	565	*	S&P	10/06	n/a	n/a	n/a	n/a	-650	-2275	-1050	2675	2475	-950	-2125	100
138	Octane	378	*	S&P	4/02	68700	-14175	-26275	-22675	-3875	-6675	1025	-2225	-200	1500	2150	600
139	FGCM Emerald	404	*	S&P	10/02	10025	10950	-11275	-1450	-18000	-3450	625	725	-3075	6875	2325	1000
140	Statmirror	410		Nasdaq	11/02	-10900	-21050	-20800	-14450	33250	6900	3000	6450	-17700	9000	-8275	3025
	Statmirror	410		S&P	11/02	19900	-45625	-24250	-125	-2650	-5800	-1600	3125	-7525	-7700	6725	3875
141	ATS-3200	361		Bonds	1/01	-5419	14831	7500	-456	5637	0	-3243	0	0	2818	0	-2700
142	Swing Index System	84		N Gas	1/87	-6250	52380	47920	51360	-10450	2860	-10220	15310	-13070	4500	-8670	-2370
	Swing Index System	84		Copper	1/87	-4813	-1001	-11063	6938	2661	-10213	2125	-613	10100	2825	11400	10188
	Swing Index System	84		Jap Yen	1/87	8474	-16289	-13364	-13250	-3200	-788	-4063	338	-775	1913	-6738	-838
	Swing Index System	84		Euro C	1/87	-3714	-1212	-7612	-4465	-7377	-913	3300	-1138	725	450	-4500	-775
	Swing Index System	84		Coffee	1/87	-15496	-22166	-8405	-15174	-10388	-236	7166	-7849	-3585	-619	-1268	-165
	Swing Index System	84		Cotton	1/87	-5000	-11870	-16285	-2035	255	0	-1475	-110	-3855	450	-2265	2970
	Swing Index System	84		\$ Index	1/87	1360	-8080	-3780	-8250	-6020	-1640	2410	-1110	50	100	-1690	-560
	Swing Index System	84		Bonds	1/87	-21270	-3550	-13570	-5570	-4210	2670	-940	-1950	0	-350	-2330	0
	Swing Index System	84		Live Hogs	1/87	-608	-14208	3100	-12132	-11348	-2312	-456	-1492	-1392	-1848	-2060	-1780
	Swing Index System	84		Euro \$	1/87	-6850	-10625	-7575	-8875	-4350	-275	-1050	-1925	-1650	-1700	-200	0
143	GearedUp	370		Jap Yen	3/02	5812	3488	14762	-14826	-4950	-800	813	-925	138	1888	3275	1900
	GearedUp	370		S&P	3/02	13975	26800	-12000	-62450	-31025	-4225	-2850	-15375	2175	16575	-1875	-2575
	GearedUp	370		B Pound	03/02	5821	-6044	-15182	3270	3799	-644	4706	-619	3713	306	-2856	-513
	GearedUp	370		Aussie \$	03/02	-10000	-180	-5640	-3270	-3020	-2700	2270	-910	740	90	-2430	0
	GearedUp	370		T Note	03/02	-730	-9200	10710	-5860	-4620	1140	-930	-1130	510	590	-1820	-840
	GearedUp	370		Euro C	03/02	-937	375	-19577	-17463	-7039	-4825	5838	-1038	1138	1213	-2925	-1900
	GearedUp	370		S Franc	03/02	-9076	-12052	-27826	5350	-13389	-838	3850	-513	1825	825	-3513	-3538
	GearedUp	370		Euro\$	03/02	-1800	-8425	-6375	-8950	-5800	-675	-900	-450	-825	-925	-625	-750
144	Checkmate	342		Bonds	4/01	5913	3663	13025	-2931	7819	0	0	0	0	-1263	-1450	0
	Checkmate	342		\$ Index	4/01	2235	5485	3085	3945	2545	-475	0	0	-1025	0	0	1195
	Checkmate	342		Euro C	4/01	2275	2238	9950	2150	3888	-413	0	0	-1088	0	0	0
	Checkmate	342		Nikkei	4/01	-450	875	-3150	4275	2675	0	0	0	0	5825	0	0
	Checkmate	342		Jap Yen	4/01	2850	1050	5425	2838	-338	-2013	0	1300	0	-938	-2100	0
	Checkmate	342		S Franc	4/01	1338	-13	2425	-1788	-25	0	-763	-1700	0	-950	0	0
	Checkmate	342		Crude	4/01	35	5205	3310	-3580	-8965	0	0	0	0	-2025	0	-2965
	Checkmate	342		Nat Gas	4/01	1940	7105	-1275	-15440	-43350	0	-3615	0	-4815	0	0	0
145	1-2-3-4 System	198		Euro C	12/98	-8687	13262	16875	5261	2461	0	4175	0	-2713	1575	0	0
	1-2-3-4 System	198		\$ Index	12/93	4710	8620	9180	1810	900	-590	2090	0	-1660	620	0	0
	1-2-3-4 System	198		Jap Yen	12/93	10138	-7201	-3826	-76	-9777	0	-563	-3563	0	163	0	-1050
	1-2-3-4 System	198		S Franc	12/93	-726	6711	5575	-1088	-9114	0	4163	0	-3450	1463	0	-2438
	1-2-3-4 System	198		B Pound	12/93	-793	11025	8600	-3468	-3926	-1550	4288	0	-4375	-338	-3119	0
146	VC Daytrader	437	*	S&P	8/03	n/a	800	-19700	-11900	525	-8775	2275	-5425	425	-2275	-1925	-3150
147	Countdown	338		Soymeal	5/01	0	7610	-490	-2175	-1715	0	0	0	0	0	0	1175
	Countdown	338		Euro C	5/01	0	9050	3588	3950	-4350	0	0	0	-2175	0	0	0
	Countdown	338		Silver	5/01	405	0	-1720	-2175	12200	0	0	2055	0	0	0	0
	Countdown	338		Nat Gas	5/01	-1530	-2175	-2175	-2175	0	0	0	0	0	-2175	0	0
	Countdown	338		Live Hogs	5/01	0	-1650	0	5465	-3550	0	0	0	0	0	-2175	0
	Countdown	338		Coffee	5/01	-2175	-2175	-2175	2081	0	0	0	0	0	0	0	0
	Countdown	338		Bonds	5/01	1487	-850	-1650	-806	1694	0	0	3894	0	0	0	0
	Countdown	338		Cotton	5/01	0	-2175	0	-2175	-2175	0	0	0	0	0	0	-2175
148	Andromeda	364		Euro C	12/01	4474	20701	5637	12875	-10089	0	-550	0	-4863	0	0	0
	Andromeda	364		Crude	12/01	2130	-2320	2760	-3730	5950	10370	0	0	0	0	0	0
	Andromeda	364		H Oil	12/01	-2016	-2398	2007	0	0	0	0	0	0	0	0	0
	Andromeda	364		T Note	12/01	5170	-1680	220	-4460	1610	0	1660	-1130	0	-1090	0	-620
	Andromeda	364		Jap Yen	12/01	5388	-2501	-2176	7149	-7813	0	563	0	0	300	-1250	0
	Andromeda	364		Corn	12/01	875	-4852	5839	-2614	774	0	5025	0	0	1663	-1125	-250
	Andromeda	364		Coffee	12/01	-3769	-8625	-7875	10500	2962	0	2250	0	-2719	0	0	3356
	Andromeda	364		Cotton	12/01	-5930	-5715	-2650	-4290	2365	0	700	-525	0	-875	0	2250
149	SP \ U	232		S&P	9/95	-11400	9350	-5825	-18350	-1775	25	-1175	-4725	-4375	5975	3275	-2625
150	STAT Const	345		\$ Index	5/01	9230	10410	1740	-2060	-4500	0	-1180	0	-2190	0	0	0

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos		Max		Min.		%Chng		Total	Total	%Chng	%Chng
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Con.	Req'd	Min.Req	Min.Req	Min.Req
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release	Release
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
-5930	-2825	0	-375	5915	-5890	13000	8	25.0	3555	-2167	6	30000	-19.6%	2.4%	-30680	43295	-18.9%	-8.0%
0	0	-225	-1463	138	-3850	6438	8	37.5	1175	-1475	4	6000	-64.2%	2.4%	-9650	16425	-29.7%	-8.0%
0	-2438	-1838	-3731	-1950	-7069	9956	7	14.3	2888	-1660	6	5400	-130.9%	2.4%	-12113	16069	-41.4%	-8.0%
-903	0	-919	-1075	66	-5713	5778	7	14.3	66	-963	6	1800	-317.4%	2.4%	-18291	24719	-187.6%	-8.0%
0	0	800	0	3488	5775	1125	5	80.0	1725	-1125	1	2400	240.6%	2.0%	5675	1125	149.3%	13.8%
-6638	0	0	-4638	0	-4800	11275	3	33.3	6475	-5631	2	15000	-32.0%	2.0%	26850	11275	113.1%	13.8%
-750	0	0	0	0	1181	750	2	50.0	1931	-750	1	5400	21.9%	2.0%	1238	3975	14.5%	13.8%
0	0	0	-95	-1025	9200	1120	4	50.0	5160	-560	2	30000	30.7%	2.0%	2935	13440	6.2%	13.8%
0	0	2525	0	-3000	4038	3000	4	75.0	2346	-3001	1	6000	67.3%	2.0%	300	3738	3.2%	13.8%
0	6625	-450	0	3750	-4175	14100	5	40.0	5188	-4850	2	45000	-9.3%	2.0%	-3275	14100	-4.6%	13.8%
0	0	1253	0	-1372	-1210	1372	3	33.3	1253	-1230	1	1800	-67.2%	2.0%	-2814	2814	-98.7%	13.8%
0	0	-3600	0	1175	-7845	9020	4	25.0	1175	-3007	3	3300	-237.7%	2.0%	-7195	10820	-137.7%	13.8%
-16700	2000	-4975	-7275	550	8975	30400	18	50.0	7511	-6514	3	47250	19.0%	1.1%	86075	184088	8.6%	-7.1%
3710	0	1330	3990	390	2270	7150	9	66.7	1745	-2738	2	2700	84.1%	1.1%	-46340	64070	-81.4%	-7.1%
-2225	-1238	0	-2063	238	-10638	13500	10	20.0	2132	-1863	7	4200	-253.3%	1.1%	-121025	124625	-136.7%	-7.1%
n/a	4105	3360	-1520	-5860	85	7780	97	53.6	579	-667	6	8100	1.0%	1.0%	85	7780	1.0%	1.0%
1275	1825	-163	325	-50	1563	2200	145	39.3	332	-197	8	4725	33.1%	0.4%	1563	2200	33.1%	0.4%
5275	8925	-375	-7475	-6650	-1450	22025	145	45.5	1348	-1144	7	23625	-6.1%	0.4%	-1450	22025	-6.1%	0.4%
-6325	5475	-1800	3000	3450	-25	19275	174	39.7	1564	-1030	9	23625	-0.1%	-0.1%	9550	86875	7.2%	7.2%
-200	-2875	950	-1300	-1725	-125	7925	61	42.6	1397	-1040	5	23625	-0.5%	-0.5%	-7775	40050	-6.5%	-6.5%
6450	100	4100	-2700	3700	14050	22425	86	52.3	2138	-2002	4	45000	31.2%	-0.7%	-36250	72350	-16.1%	-21.6%
5850	-7550	6650	-450	-10325	-14725	38050	99	53.5	2314	-2982	7	47250	-31.2%	-0.7%	-63200	105000	-26.8%	-21.6%
1081	-1493	0	5050	-1556	-44	3538	11	45.5	1906	-1599	2	2700	-1.6%	-1.6%	32012	15319	173.5%	173.5%
-3550	11020	-5520	16170	-4720	1740	24210	65	29.2	3829	-1541	9	30000	5.8%	-1.7%	183860	44750	29.2%	-13.4%
9313	-713	-388	9000	650	43675	10625	68	47.1	2889	-1358	6	21000	208.0%	-1.7%	26988	61775	6.1%	-13.4%
3138	1788	-2050	450	-5263	-11888	11888	67	34.3	707	-639	7	6000	-198.1%	-1.7%	-4200	81150	-3.3%	-13.4%
600	-1938	3438	-2850	3738	138	9350	56	28.6	1432	-570	10	6300	2.2%	-1.7%	-28025	54400	-21.2%	-13.4%
-1864	405	-4095	488	5164	-6458	19838	95	40.0	838	-672	9	5400	-119.6%	-1.7%	-33461	113040	-29.5%	-13.4%
-1745	4075	1000	1450	1525	2020	7780	56	25.0	1114	-323	16	3000	67.3%	-1.7%	-41565	70995	-66.0%	-13.4%
240	-1290	1630	-2950	840	-3970	6630	61	27.9	543	-300	8	3300	-120.3%	-1.7%	-71220	92700	-102.8%	-13.4%
430	2970	-930	-1790	-1460	-3680	7160	55	34.5	828	-538	7	2700	-136.3%	-1.7%	-67120	82910	-118.4%	-13.4%
-2152	-2300	-2928	20	6560	-12140	18780	77	20.8	559	-346	16	2700	-449.6%	-1.7%	-85796	93028	-151.3%	-13.4%
-675	-775	-1575	-1000	-25	-10850	11150	91	2.2	213	-127	88	2100	-516.7%	-1.7%	-111100	111875	-251.9%	-13.4%
638	-850	-1675	-2838	-1988	-425	7500	49	46.9	810	-732	4	6000	-7.1%	-1.7%	4775	24063	14.0%	-49.9%
1850	8625	-1050	-525	-3350	-2600	32775	68	47.1	3383	-3084	4	47250	-5.5%	-1.7%	-44850	120675	-16.8%	-49.9%
-2456	-1438	3350	-2206	-250	1094	7475	40	45.0	992	-762	6	4200	26.0%	-1.7%	-10688	32475	-44.9%	-49.9%
1900	910	580	7950	1660	10060	4220	44	52.3	1167	-800	4	3450	291.6%	-1.7%	-10710	25040	-54.8%	-49.9%
900	490	1820	-1800	510	-560	5330	65	33.8	652	-346	8	1800	-31.1%	-1.7%	-9340	15340	-91.6%	-49.9%
-2300	1050	-2400	3425	7063	4338	9238	57	43.9	1204	-807	6	6300	68.9%	-1.7%	-40275	54463	-112.8%	-49.9%
-2288	-625	200	375	-338	-4575	10000	57	28.1	935	-477	19	4200	-108.9%	-1.7%	-64063	64875	-269.2%	-49.9%
-900	-775	-1050	250	-1000	-8625	8625	105	9.5	148	-106	27	2100	-410.7%	-1.7%	-37950	38625	-318.9%	-49.9%
3081	2300	0	0	0	2668	2713	4	50.0	2691	-1357	2	2700	98.8%	-2.3%	25215	6838	141.9%	7.1%
0	0	0	-535	1550	715	1500	5	40.0	1375	-678	1	3300	21.7%	-2.3%	15690	3335	72.2%	7.1%
-1263	0	1537	0	0	-1225	2763	4	25.0	1538	-921	2	6300	-19.4%	-2.3%	19613	7688	47.3%	7.1%
0	0	0	8675	0	14500	0	2	100.0	7250	0	0	11400	127.2%	-2.3%	24250	6225	32.3%	7.1%
0	-988	0	0	1575	-3163	4738	6	33.3	1438	-1508	3	6000	-52.7%	-2.3%	9175	4738	23.2%	7.1%
0	0	0	-1263	538	-4137	3912	4	25.0	538	-1558	3	4200	-98.5%	-2.3%	263	7663	1.0%	7.1%
0	0	0	0	2325	-2665	4990	3	33.3	2325	-2493	2	11250	-23.7%	-2.3%	-9585	20350	-12.9%	7.1%
0	0	0	0	0	-8430	8430	2	0.0	0	-4215	2	30000	-28.1%	-2.3%	-49310	84420	-25.0%	7.1%
1825	-850	0	-250	3413	7175	3375	12	41.7	2975	-1102	2	6300	113.9%	-3.3%	54125	14713	95.5%	42.8%
780	-1870	-930	-290	1890	40	3940	14	35.7	1274	-703	4	3300	1.2%	-3.3%	44090	10910	95.4%	42.8%
3163	0	500	4438	-1313	1775	5013	11	36.4	2181	-995	4	6000	29.6%	-3.3%	63738	28275	75.9%	42.8%
-613	0	-788	-1463	2013	-1113	8075	14	42.9	1519	-1280	4	4200	-26.5%	-3.3%	144225	27725	24.5%	42.8%
-494	-950	0	-719	-1419	-8675	11650	14	28.6	1267	-1375	5	4200	-206.5%	-3.3%	-32513	36788	-55.3%	42.8%
-9600	9575	7275	11625	-825	-800	35250	148	48.0	1519	-1413	8	23625	-3.4%	-3.4%	-19150	57675	-19.1%	-19.1%
0	0	515	0	2315	4005	0	3	100.0	1335	0	0	1650	242.7%	-3.8%	7235	6065	67.5%	-0.6%
-2463	0	-2175	0	0	-6813	6813	3	0.0	0	-2271	3	6300	-108.1%	-3.8%	8200	8988	20.0%	-0.6%
0	0	0	0	0	2055	0	1	100.0	2055	0	0	18000	11.4%	-3.8%	8710	8700	7.4%	-0.6%
0	0	0	0	0	-2175	2175	1	0.0	0	-2175	1	30000	-7.3%	-3.8%	-10230	10875	-5.2%	-0.6%
0	0	0	0	0	-2175	2175	1	0.0	0	-2175	1	2700	-80.6%	-3.8%	-1905	5725	-10.9%	-0.6%
0	0	0	0	0	0	0	0	0.0	0	0	0	5400	0.0%	-3.8%	-4444	6525	-12.7%	-0.6%
0	0	0	0	0	3894	0	1	100.0	3894	0	0	2700	144.2%	-3.8%	-2325	6856	-13.2%	-0.6%
0	0	0	1580	-875	-1470	2175	3	33.3	1580	-1523	1	3000	-49.0%	-3.8%	-7995	8700	-41.0%	-0.6%
1400	-1363	0	-3888	4450	-4813	9263	7	42.9	2633	-3182	2	6300	-76.4%	-4.7%	29338	18800	78.7%	-2.3%
0	0	0	-1850	0	8520	1850	2	50.0	10370	-1850	1	11250	75.7%	-4.7%	2940	14780	4.4%	-2.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	-4.7%	-2407	13012	-2.7%	-2.3%
540	0	-1490	910	180	-1040	3790	9	44.4	823	-865	4	1800	-57.8%	-4.7%	-710	9720	-6.7%	-2.3%
1500	0	-1863	-1838	513	-2075	3700	7	57.1	719	-1648	2	6000	-34.6%	-4.7%	-2588	14125	-7.3%	-2.3%
0	-775	0	725	-1725	3538	3150	8	50.0	2022	-1138	3	1500	235.9%	-4.7%	-1463	6863	-16.5%	-2.3%
0	-3863	0	-2606	75	-3506	6469	6	50.0	1894	-3063	2	5400	-64.9%	-4.7%	-12563	20363	-39.3%	-2.3%
0	-1595	0	-2925	0	-2970	4520	7	42.9	1392	-1789	2	3000	-99.0%	-4.7%	-19365	19365	-109.1%	-2.3%

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
		#	Day Trd.			(6)											
	STAT Const	345		Euro C	1/01	6937	14926	3948	2962	-8851	0	-1138	0	-4188	0	0	0
	STAT Const	345		T Note	5/01	5010	-4030	2190	-6320	3210	0	1650	-1680	0	-1340	0	0
	STAT Const	345		Crude	5/01	1050	-6770	7310	-11520	90	13500	0	770	0	2890	0	-1790
	STAT Const	345		Jap Yen	5/01	3874	-4602	-4125	10613	-14501	0	288	0	0	1050	-2713	0
	STAT Const	345		S Franc	5/01	249	-3550	1301	-8113	-10539	0	-1350	0	-3850	0	0	0
151	STAT Const	345		Rough Rice	5/01	-1884	-1910	-226	6	-5390	0	0	-194	-636	-674	-1516	586
	CoatTails	343		Soymeal	5/01	0	-405	7380	1015	0	0	0	0	0	0	0	725
	CoatTails	343		Euro C	5/01	8750	3088	-2175	838	738	0	0	0	463	0	0	0
	CoatTails	343		Bonds	5/01	-4400	0	0	4506	0	0	0	0	0	0	0	0
	CoatTails	343		Silver	5/01	0	0	830	-2175	-1975	0	0	-2175	0	0	0	0
152	CoatTails	343		Nat Gas	5/01	-2175	2205	-4350	-6525	0	0	0	0	0	0	0	0
	CoatTails	343		Coffee	5/01	0	-2175	-4350	3525	0	0	0	0	0	0	0	0
	CoatTails	343		Live Hogs	5/01	0	0	0	0	-2175	0	0	0	0	0	0	0
	CoatTails	343		Cotton	5/01	-4350	-6570	0	0	0	0	0	0	0	-1355	0	0
	ETS - Interim	256		S&P	3/97	17975	-39200	-3200	-69675	-48075	300	-11000	-4800	-14775	2450	22025	3800
153	Millenium 2000	280		Cotton	5/98	-935	7360	-4525	-3235	255	-100	-2450	25	500	-50	0	2085
	Millenium 2000	280		Cattle	3/98	-436	12420	-3372	1296	-2152	0	1584	0	-520	0	-1848	0
	Millenium 2000	280		Unleaded	3/98	-6119	0	0	-5145	0	0	0	0	0	0	0	0
	Millenium 2000	280		Euro C	12/98	3674	3088	-2713	-8739	-7937	0	4900	0	-3850	-1450	0	0
	Millenium 2000	280		Jap Yen	3/98	-51	-2	13313	4712	-11538	0	-1788	-563	-50	775	-1913	-2250
154	Millenium 2000	280		Coffee	3/98	-1631	-6433	10745	-15188	-10651	-3056	-1125	-113	0	3713	-3938	-56
	Basis II	270		Jap Yen	1/98	11837	-3339	-4401	14387	-5975	0	938	-2075	0	2800	0	-1988
	Basis II	270		S Franc	01/98	2561	1737	15014	11213	-3450	0	4813	0	-4088	-1600	0	0
	Basis II	270		Bonds	1/98	7140	-4590	4670	-2520	-1110	-2780	1270	-3110	0	-90	0	-2560
	Basis II	270		T Notes	1/98	280	410	4990	-5510	-2140	-590	-1120	-1420	0	-780	-440	-1570
155	Basis II	270		Crude	1/98	1290	-5470	2260	0	-1130	0	-1130	0	0	0	0	0
	Basis II	270		N Gas	1/98	3020	0	0	0	0	0	0	0	0	0	0	0
	Basis II	270		Cotton	1/98	-2540	3325	-14145	-590	-5620	0	700	-1020	-805	-885	0	3210
	STAT	344		\$ Index	5/01	3820	11730	7990	-820	-1360	-70	2070	0	-1910	-1070	0	0
	STAT	344		Euro C	5/01	3886	14201	10587	900	-3689	663	4900	0	-3425	-1800	0	0
156	STAT	344		Crude	5/01	1090	-5910	13030	-8540	5670	13490	0	780	0	1390	-100	-1790
	STAT	344		Jap Yen	5/01	3762	-3464	-6025	11951	-7889	0	-188	-213	0	963	-2713	0
	STAT	344		T Note	5/01	5700	-4850	1590	-7030	3130	0	1650	-1680	0	-1670	0	-1380
	STAT	344		S Franc	5/01	1787	-4538	2724	-5450	-5664	0	-175	0	-3850	-2863	-188	0
	STAT	344		Rough Rice	5/01	60	380	-3750	-1130	-5014	0	0	-214	-636	-674	0	584
	Volatility	85		Cotton	01/87	-5950	7210	470	-9400	-180	0	700	-915	-615	-275	0	1125
	Volatility	85		Euro \$	01/87	950	-1850	475	-2275	-2275	0	-100	-275	0	100	-75	0
	Volatility	85		Bonds	1/87	-5640	-15510	-11240	-14100	5080	-1910	2390	0	0	-1450	0	0
	Volatility	85		N Gas	1/87	4490	19280	-15500	32630	28740	11970	0	13800	-7400	-440	-7190	-4270
	Volatility	85		Jap Yen	1/87	6698	-3225	-1564	-8389	-7689	75	525	-850	0	4200	0	-1500
157	Volatility	85		Copper	1/87	-4538	-2362	-11015	11150	-4126	-6813	-14538	0	0	9763	0	19663
	Volatility	85		Live Hogs	1/87	-188	-8752	2920	6324	-2988	-1520	-1628	0	112	0	-1720	0
	Volatility	85		Euro C	1/87	6124	9113	-31001	-5275	-3551	1088	5725	0	-3363	-50	-4400	0
	Volatility	85		Coffee	1/87	-6375	-1912	1688	-31856	-15077	0	-3788	0	-2288	-788	-2700	3056
	Volatility	85		\$ Index	1/87	2160	15040	-8500	-6560	-3460	-320	2410	0	-2050	-1100	-460	0
	I-Master	366		Russell 2K	11/01	90174	80900	81625	5750	-52650	5975	-13500	-22050	-725	-10325	20450	-9450
	I-Master	366		Nasdaq	11/01	89450	-1400	-19400	-52550	-9125	4950	2050	-10700	-9450	900	6150	-18150
	I-Master	366		S&P	11/01	106050	-10175	-32525	-67625	-8000	-6225	125	-11100	-17350	12750	725	-11500
	Ready-Set-Go	340		Euro C	5/01	6425	19363	13038	12100	-5850	-2175	0	0	200	0	0	0
	Ready-Set-Go	340		Silver	5/01	640	-90	13980	-6750	28770	0	0	-2175	0	0	-2175	0
158	Ready-Set-Go	340		Bonds	5/01	6838	4294	-1969	-5050	-1781	0	0	2394	0	0	0	0
	Ready-Set-Go	340		Cotton	5/01	-5665	-190	5580	170	1885	265	0	-720	0	0	0	-2090
	Ready-Set-Go	340		Nat Gas	5/01	-335	-1745	-10985	28725	0	0	0	0	0	0	0	0
	Ready-Set-Go	340		Soymeal	5/01	-1560	-1900	2485	2925	-2400	475	0	-765	0	0	815	0
	Ready-Set-Go	340		Coffee	5/01	-12056	-7931	-11569	12131	-5269	0	0	0	-1181	0	0	0
159	Ready-Set-Go	340		Live Hogs	5/01	1217	-5425	-5925	1375	2550	0	0	0	0	-1875	0	-2175
	Cobalt	416	*	Nasdaq	1/03	n/a	2750	-2350	50	625	-800	-475	-775	750	4375	-925	0
160	Sentive Yen System	248		Jap Yen	1/96	3899	-4637	-10739	3061	-5989	325	-188	-1488	0	13	-700	-588
161	Market Mapping	203		S&P	1/94	18250	16900	-6325	-6325	-4600	-850	800	-100	-1100	-175	825	-650
	Market Mapping	203		Bonds	1/94	-4090	-780	6300	-4510	860	390	-1290	570	-2240	-480	520	30
162	Intensity LT	577		Lumber	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	0	0
	Intensity LT	577		Jap Yen	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	-1750	0	0
	Intensity LT	577		Unleaded	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	-6325	0
	Intensity LT	577		Nat Gas	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	0	0
	Intensity LT	577		Euro C	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-525	0	0	0
163	Intensity LT	577		S Franc	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1700	0	0	0
	Intensity LT	577		Crude	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	-7175	0
	Intensity LT	577		Coffee	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	0	-7275
	Natural Gas Trader-MA	504		Nat Gas	8/05	n/a	n/a	n/a	31080	45810	1650	-5430	-1990	-1370	-1380	1380	1550
164	DCB Wheat	540		Wheat	12/05	n/a	n/a	n/a	0	175	0	0	0	-69	0	900	
165	FMSadvantage	507		Mini S&P	9/05	n/a	n/a	n/a	-475	325	-75	650	-863	-525	1150	-325	-400
166	The Mystery System	196		Coffee	11/93	-6001	2568	5906	8307	-14831	-281	-2419	-206	0	469	-1538	4219
	The Mystery System	196		S Franc	11/93	375	2312	9251	887	538	0	3513	0	-2763	1600	0	0

					All Statistics Based On Last 12 Months Performance							Combined						
					12 Mos		12 Mos		Max	Min.	%Chng	Combi	Total	Total	%Chng	%Chng		
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Combined	Net	Max	Min.Req	Min.Req
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release	Release
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
1413	-1500	0	-2763	4550	-3625	8175	7	42.9	2504	-2788	2	6300	-57.5%	-5.4%	16800	17850	39.0%	-14.6%
360	0	-1500	650	170	-1690	4160	7	57.1	708	-1505	2	1800	-93.9%	-5.4%	-650	11210	-5.6%	-14.6%
-3870	1150	0	-1130	6900	18420	5660	8	62.5	5042	-2263	2	11250	163.7%	-5.4%	-8750	36660	-12.0%	-14.6%
1500	0	-1863	500	513	-725	3075	7	71.4	770	-2284	1	6000	-12.1%	-5.4%	-14875	22475	-38.1%	-14.6%
-1925	0	-225	-2338	1775	-7913	9688	8	25.0	1219	-1725	5	4200	-188.4%	-5.4%	-26075	35650	-95.5%	-14.6%
0	-1216	0	-1014	310	-4354	5080	9	22.2	656	-809	4	1650	-263.9%	-5.4%	-13334	15410	-124.3%	-14.6%
0	0	0	0	0	725	0	1	100.0	725	0	0	1650	43.9%	-6.5%	9870	2175	92.0%	-3.2%
0	0	0	0	0	463	0	1	100.0	463	0	0	6300	7.3%	-6.5%	9300	2400	22.7%	-3.2%
0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-6.5%	106	4400	0.6%	-3.2%
0	0	0	0	0	-2175	2175	1	0.0	0	-2175	1	18000	-12.1%	-6.5%	-3320	4350	-2.8%	-3.2%
0	0	0	0	0	0	0	0	0.0	0	0	0	30000	0.0%	-6.5%	-10845	10875	-5.6%	-3.2%
0	0	0	0	0	0	0	0	0.0	0	0	0	5400	0.0%	-6.5%	-3000	6525	-8.5%	-3.2%
0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-6.5%	-2175	2175	-12.4%	-3.2%
0	0	-2175	0	0	-3530	3530	2	0.0	0	-1765	2	3000	-117.7%	-6.5%	-14450	14450	-74.1%	-3.2%
-11600	16849	-7803	-2900	3950	-3504	32350	84	39.3	3333	-2227	7	47250	-7.4%	-7.4%	48384	206150	9.5%	9.5%
-795	3825	0	-475	1325	3890	2675	14	50.0	1230	-674	3	3000	129.7%	-8.5%	18810	9985	65.4%	-10.4%
1416	0	-1436	0	1128	324	2388	6	50.0	1376	-1268	2	2550	12.7%	-8.5%	9280	8248	37.6%	-10.4%
0	0	0	-2570	0	-2570	2570	1	0.0	0	-2570	1	18000	-14.3%	-8.5%	29938	20021	17.2%	-10.4%
1700	0	-1913	-4450	4550	-513	9963	10	40.0	3003	-2088	4	6300	-8.1%	-8.5%	-4213	42338	-7.4%	-10.4%
3163	0	688	4625	-713	1975	5838	17	41.2	1791	-1057	3	6000	32.9%	-8.5%	-38575	66013	-66.5%	-10.4%
131	-1538	-563	-731	675	-6600	10106	28	28.6	1791	-1048	5	5400	-122.2%	-8.5%	-56381	65456	-108.0%	-10.4%
2225	0	-600	3338	-1938	2700	2075	11	54.5	1550	-1317	2	6000	45.0%	-9.5%	28488	21463	48.3%	20.7%
-963	0	-800	-3250	-750	-6638	11450	11	27.3	1700	-1468	5	4200	-158.0%	-9.5%	18925	14900	45.8%	20.7%
1020	0	1020	3680	-300	-1850	7270	11	45.5	1552	-1604	2	2700	-68.5%	-9.5%	9980	15520	37.6%	20.7%
850	0	390	3470	500	-710	5920	12	50.0	945	-1063	4	1800	-39.4%	-9.5%	4720	16510	26.7%	20.7%
-2270	-220	0	2910	7940	7230	6260	6	50.0	4497	-2087	3	11250	64.3%	-9.5%	20820	14850	18.8%	20.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	30000	0.0%	-9.5%	49380	13540	16.7%	20.7%
0	-5945	0	0	-1580	-6325	7525	7	28.6	1955	-2049	3	3000	-210.8%	-9.5%	-12445	26775	-42.2%	20.7%
1070	0	-1290	-650	1950	100	3850	9	44.4	1275	-998	2	3300	3.0%	-10.0%	22440	6420	104.6%	2.9%
2000	0	-1475	-4150	2350	-938	10950	11	45.5	2438	-2192	4	6300	-14.9%	-10.0%	18500	17525	45.2%	2.9%
0	-1820	0	-1130	6900	17720	4860	9	55.6	4742	-1504	3	11250	157.5%	-10.0%	10060	26500	13.8%	2.9%
2175	0	-1388	-2700	513	-3550	4625	8	37.5	1217	-1440	2	6000	-59.2%	-10.0%	-7788	23338	-20.0%	2.9%
320	0	-1490	640	180	-3430	5900	8	50.0	698	-1556	3	1800	-190.6%	-10.0%	-4760	15360	-40.7%	2.9%
-2000	0	-725	-750	1775	-8775	10550	10	20.0	1269	-1414	7	4200	-208.9%	-10.0%	-17913	29713	-65.6%	2.9%
-434	-2190	-276	-1074	330	-4584	5330	11	18.2	665	-657	6	1650	-277.8%	-10.0%	-13934	17216	-129.9%	2.9%
-715	3905	-275	1040	1515	5490	2885	12	50.0	1598	-683	3	3000	183.0%	-10.1%	28890	29150	45.9%	3.9%
-500	-225	-425	-250	-300	-2050	2050	12	16.7	150	-235	7	2100	-97.6%	-10.1%	10825	8175	24.4%	3.9%
-2370	0	-860	1800	-2550	-4950	5430	10	30.0	1633	-1407	2	2700	-183.3%	-10.1%	10260	57710	18.1%	3.9%
-6700	-160	0	-1660	-7670	-9720	35820	20	20.0	12213	-3661	10	30000	-32.4%	-10.1%	108320	43460	17.1%	3.9%
2713	-2200	0	4813	-1113	6663	2200	13	46.2	2054	-811	3	6000	111.1%	-10.1%	7538	42088	6.0%	3.9%
-1563	213	0	263	-3000	3988	21350	13	38.5	6628	-3650	3	21000	19.0%	-10.1%	9200	56538	2.1%	3.9%
56	0	-456	-1832	4684	-2304	6988	12	33.3	1235	-904	3	2700	-85.3%	-10.1%	-8516	21404	-15.0%	3.9%
725	-75	2788	38	7538	10013	7813	14	50.0	2839	-1409	2	6300	158.9%	-10.1%	-24363	59750	-18.3%	3.9%
-2681	-863	0	-1219	-4313	-15581	15825	13	23.1	1569	-2030	5	5400	-288.5%	-10.1%	-45619	159113	-40.2%	3.9%
480	-1310	0	-510	3000	140	4950	12	33.3	1623	-793	3	3300	4.2%	-10.1%	-28580	53620	-41.2%	3.9%
9900	26250	5375	5175	-9075	8000	51950	68	48.5	5019	-4498	8	39000	20.5%	-10.2%	240774	87500	102.9%	34.0%
-450	4700	-5000	11300	-1650	-15350	32000	70	41.4	2488	-2132	5	45000	-34.1%	-10.2%	17925	121125	6.6%	34.0%
4100	15750	-6325	6550	6525	-5975	42375	54	37.0	4138	-2606	13	47250	-12.6%	-10.2%	8900	168375	3.1%	34.0%
5313	0	0	-1013	4663	6988	2175	5	60.0	3392	-1594	1	6300	110.9%	-10.4%	56600	10275	138.2%	18.4%
0	0	0	0	-2175	-6525	6525	3	0.0	0	-2175	3	18000	-36.3%	-10.4%	33495	8700	28.6%	18.4%
0	0	894	0	3206	6494	0	3	100.0	2165	0	0	2700	240.5%	-10.4%	5019	13050	28.6%	18.4%
1915	0	345	0	-80	-365	2810	6	50.0	842	-964	2	3000	-12.2%	-10.4%	4305	11115	22.1%	18.4%
0	0	0	0	0	0	0	0	0.0	0	0	0	30000	0.0%	-10.4%	29395	25670	15.1%	18.4%
0	0	-4350	-2175	1515	-4485	6525	7	42.9	935	-1825	3	1650	-271.8%	-10.4%	-3115	8110	-29.0%	18.4%
0	338	0	-2175	900	-2119	4350	5	40.0	1706	-1844	2	5400	-39.2%	-10.4%	-23944	34856	-68.2%	18.4%
0	0	-2175	0	-1050	-7275	8400	5	20.0	1125	-2100	4	2700	-269.4%	-10.4%	-18108	19233	-103.2%	18.4%
0	1975	675	-5775	-1475	-2450	7250	19	42.1	1288	-1159	4	22500	-10.9%	-10.9%	675	7250	0.6%	0.6%
1938	-413	-575	1363	-438	-750	2950	16	43.8	680	-613	3	6000	-12.5%	-12.5%	-12363	27025	-17.3%	-17.3%
-325	-700	-1225	650	2000	-850	3725	66	31.8	302	-160	13	47250	-1.8%	-12.5%	53325	25175	8.1%	4.2%
-250	-2910	940	-830	140	-5410	7200	50	60.0	250	-646	3	2700	-200.4%	-12.5%	-23900	40560	-63.6%	4.2%
0	1036	0	0	1784	2820	0	2	100.0	1410	0	0	3300	85.5%	-12.6%	2820	0	85.5%	-12.6%
0	-13	0	3300	0	1538	1763	3	33.3	3300	-879	2	6000	25.6%	-12.6%	1538	1763	25.6%	-12.6%
13315	0	0	0	-4048	2942	6325	3	33.3	13315	-5177	1	18000	16.3%	-12.6%	2942	6325	16.3%	-12.6%
0	0	4065	0	0	4065	0	1	100.0	4065	0	0	30000	13.6%	-12.6%	4065	0	13.6%	-12.6%
-2225	0	-1600	0	2775	-1575	4350	4	25.0	2775	-1450	3	6300	-25.0%	-12.6%	-1575	4350	-25.0%	-12.6%
0	0	0	0	0	-1700	1700	1	0.0	0	-1700	1	4200	-40.5%	-12.6%	-1700	1700	-40.5%	-12.6%
0	0	0	-3925	3015	-8085	11100	3	33.3	3015	-5546	2	11250	-71.9%	-12.6%	-8085	11100	-71.9%	-12.6%
0	0	0	-3000	-394	-10669	10669	3	0.0	0	-3556	3	5400	-197.6%	-12.6%	-10669	10669	-197.6%	-12.6%
1790	4220	1730	-7540	1450	-3940	17400	65	53.8	1363	-1718	4	30000	-13.1%	-13.1%	78720	17400	121.1%	121.1%
-1200	0	0	0	0	-369	1588	4	50.0	644	-828	1	2700	-13.7%	-13.7%	-194	1588	-3.9%	-3.9%
388	-388	-625	-75	-250	-1338	3788	96	35.4	350	-213	7	9450	-14.2%	-14.2%	-1200	3375	-6.1%	-6.1%
-4013	-56	-1088	1444	-2213	-5681	7819	19	42.1	1348	-1497	3	5400	-105.2%	-15.9%	77			

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
		#	Day Trd.			2002	2003	2004	2005	2006							
167	The Mystery System	196		Euro C	12/98	9587	23363	8199	10624	-7663	975	8038	-2038	-4575	2075	-3238	0
	The Mystery System	196		Jap Yen	11/93	187	-12801	-16264	10750	-11178	0	-563	-2663	0	938	-750	-2750
	The Mystery System	196		B Pound	11/93	7476	6975	1892	-8970	-2870	-2950	4200	-2713	-3988	-750	-1238	0
	Universal 2.0	468		Beans	11/03	n/a	-610	4215	3500	-3200	50	355	615	-1705	1225	535	-45
	Universal 2.0	468		Crude	11/03	n/a	3440	5390	-2530	7990	2100	-1810	-110	5250	-4250	-2350	-1150
168	Universal 2.0	468		Nat Gas	11/03	n/a	-9050	16440	1770	18180	-3800	-8440	14380	-6750	-3480	-1100	3930
	Universal 2.0	468		Silver	11/03	n/a	-190	4795	-2070	-2715	-3190	-3060	-1145	-2935	20	-3145	-1315
	Universal 2.0	468		T Note	11/03	n/a	-230	4810	-1140	-1210	-330	-140	-1100	60	-170	-1570	-860
	Universal 2.0	468		Euro C	11/03	n/a	4938	-5061	-4037	-10415	-2013	3200	-1900	-275	-2375	-50	513
	Turnkey	293		Bonds	6/98	990	-3670	2320	-1020	-1030	-370	170	-290	500	160	-890	-580
169	Turnkey	293		Jap Yen	6/98	-1188	1625	-1363	-2814	-1713	-363	-863	-500	-825	88	150	238
	Turnkey	293	*	S&P	6/98	-6225	450	-9650	4675	775	-1800	4025	0	-900	-1450	-1725	0
170	DCB Natural Gas	545		Nat Gas	12/05	n/a	n/a	n/a	0	6785	505	0	0	0	0	0	0
	Kylie	193		Beans	6/93	970	4625	8750	1870	750	3515	-595	-1000	0	2340	0	-1115
171	Kylie	193		Crude	6/93	-830	6040	10030	2760	5440	-1270	-880	0	0	-3460	-1750	-1800
	Kylie	193		Coffee	6/93	-2869	3356	3225	11627	4949	-1688	2719	-694	-2306	-56	0	2531
	Kylie	193		Copper	6/93	-1640	-1124	-512	-3525	-1025	-3113	0	0	0	-3788	2588	0
	Kylie	193		Jap Yen	6/93	-674	-3927	-1713	4488	-1613	1413	-538	0	-663	925	1513	0
	Kylie	193		Bonds	6/93	4960	-7620	3610	-2870	-3710	0	-900	-1280	0	2780	-50	-820
	Kylie	193		B Pound	6/93	-3303	-5494	-4194	-1971	4975	200	4200	-1875	0	0	0	0
	Little Big Horn	301		Copper	09/99	-1788	0	3100	19388	31463	0	-12550	0	-2075	0	0	14150
	Little Big Horn	301		Jap Yen	09/99	4138	-6475	-2051	-1475	-6338	0	-488	0	0	-2125	0	-2100
	Little Big Horn	301		Gold	09/99	0	0	0	0	-5470	0	0	0	0	0	0	0
	Little Big Horn	301		Coffee	09/99	843	-8268	0	0	2532	0	4688	0	0	-2550	0	-4369
172	Little Big Horn	301		\$ Index	09/99	-9180	0	6790	-9230	0	0	0	0	0	0	0	0
	Little Big Horn	301		T Note	9/99	0	-3990	1140	2560	3510	0	-1280	0	0	0	0	0
	Little Big Horn	301		Crude	09/99	-3680	5720	-6910	-11700	-17910	-3030	-2070	0	2070	4670	0	-2140
	GK Universal Trader II	551		Cotton	3/06	n/a	n/a	n/a	n/a	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Euro C	3/06	n/a	n/a	n/a	n/a	-6850	0	0	0	0	0	0	0
	GK Universal Trader II	551		Gold	3/06	n/a	n/a	n/a	n/a	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Unleaded	3/06	n/a	n/a	n/a	n/a	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Nikkei	3/06	n/a	n/a	n/a	n/a	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Live Hogs	3/06	n/a	n/a	n/a	n/a	-4015	0	0	0	0	0	0	0
	GK Universal Trader II	551		Bonds	3/06	n/a	n/a	n/a	n/a	-3606	0	-3606	0	0	0	0	0
173	GK Universal Trader II	551		Rough Rice	3/06	n/a	n/a	n/a	n/a	-4630	0	-2495	0	0	0	-1925	0
	Intensity	523		F Note	12/05	n/a	n/a	n/a	0	744	0	0	-544	0	-716	0	0
	Intensity	523		Heat Oil	12/05	n/a	n/a	n/a	0	7835	5091	0	0	-1057	0	0	0
	Intensity	523		Cotton	12/05	n/a	n/a	n/a	0	2605	0	1050	0	-1255	0	-1265	0
	Intensity	523		T Note	12/05	n/a	n/a	n/a	0	434	-1434	0	0	0	-1106	0	0
	Intensity	523		Nat Gas	12/05	n/a	n/a	n/a	0	-26675	-8925	0	0	-9455	0	0	0
	Intensity	523		Euro C	12/05	n/a	n/a	n/a	0	-6025	-250	0	0	238	0	0	0
174	Ultimate Trading Dev. II	324		B Pound	8/00	7738	9188	6493	-2469	3207	-3200	213	0	-1513	0	0	0
	Ultimate Trading Dev. II	324		Euro C	8/00	11813	6463	6787	-8676	6263	0	1338	0	0	-988	0	0
	Ultimate Trading Dev. II	324		Euro\$	8/00	825	-1125	100	-1250	50	0	-100	-225	0	-100	-375	0
	Ultimate Trading Dev. II	324		Jap Yen	8/00	5850	4225	-9913	10488	-14227	0	0	0	0	-1688	0	0
	Ultimate Trading Dev. II	324		S Franc	8/00	3625	-8638	7138	-2376	-1212	0	325	0	0	-2638	0	0
175	Ultimate Trading Dev. II	324		Bonds	8/00	5650	7690	2250	-5750	-1130	0	0	0	0	-210	0	0
	Catscan II	226		T Notes	8/95	5670	-870	8700	-2230	-11460	-2270	-1250	-500	1930	1710	-210	610
	Catscan II	226		Coffee	8/95	-2213	-1650	7725	6300	-1930	-3131	3188	375	1313	1575	938	900
	Catscan II	226		Euro C	12/98	7449	4512	8387	2199	1349	1375	4800	0	-3850	-3988	-3138	0
	Catscan II	226		Jap Yen	8/95	2488	-6362	-10739	5588	2950	1500	400	-175	0	3838	0	-2325
176	Catscan II	226		S Franc	8/95	-2938	1312	10838	-8702	9613	1825	2850	0	-2800	-1850	-775	-1638
	Catscan II	226		Crude	8/95	8880	13680	370	4930	-1870	13500	-6150	-2950	0	-240	0	-130
	Catscan II	226		Bonds	8/95	-1480	9350	5760	-20630	8380	-2190	-20	-240	-2810	1790	-390	0
	Moving Avg. Reversal	322		Euro C	06/00	12125	15063	-3051	2649	-15450	-3938	550	0	0	-988	0	0
	Moving Avg. Reversal	322		Gold	06/00	-6000	-330	-1810	-3670	10990	0	-4340	0	10	-3100	-2600	0
	Moving Avg. Reversal	322		Coffee	6/00	18	-11775	-12207	12432	-12262	-2906	4088	0	-2925	-450	0	5681
	Moving Avg. Reversal	322		Crude	6/00	-4560	-1120	7410	-6580	-1380	13490	0	780	0	1390	-3100	-1370
177	Moving Avg. Reversal	322		Cotton	6/00	-4760	-4815	11710	-11220	-5020	0	700	-1440	-1615	-1250	0	935
	Moving Avg. Reversal	322		Jap Yen	6/00	-15213	-5137	-11688	12825	-7188	0	-188	0	0	3525	-1538	-3138
	Moving Avg. Reversal	322		Bonds	6/00	-9100	1620	940	-5220	4590	0	3270	0	-3620	-1140	0	-2600
	DCB Nasdaq Swing	547		Nasdaq	12/05	n/a	n/a	n/a	285	-9270	-1920	-1955	-2045	-1415	-2030	-1960	0
	RC Book 2	566	*	Mini S&P	10/06	n/a	n/a	n/a	n/a	-963	-850	-363	250	-38	-88	263	-163
178	RC Book 2	566	*	S&P	10/06	n/a	n/a	n/a	n/a	-4425	-4150	-1650	1375	-800	400	5425	-25
	Longrifle	451		Mini S&P	1/04	n/a	n/a	-2500	-1763	-1775	-513	550	-663	-125	1788	-388	38
180	%C DayBreaker	405	*	S&P	10/02	11325	33500	11550	-10675	21375	6550	3725	2375	-2050	6525	3475	1825
181	Natural Gas Trader-GA	505		Nat Gas	8/05	n/a	n/a	n/a	9510	58010	1670	-5430	-2780	-1370	-1380	-1200	1260
182	EGE 6%	470		Euro C	4/04	n/a	n/a	-20763	-15175	-10113	-1450	-5688	100	-525	875	300	363
183	Spectrum	438	*	S&P	8/03	n/a	1425	2475	-1175	5500	-1575	3375	0	700	-950	700	-2975
	Spectrum	438	*	Nasdaq	8/03	n/a	-1350	3550	-4550	400	-1625	2675	0	300	1600	100	-2225
184	Spectrum	438	*	SP Midcap	8/03	n/a	3400	3000	-6625	2500	0	0	0	-1825	475	-4650	-4450
	Spectrum	438	*	Russell 2K	8/03	n/a	8475	650	-3475	-750	0	1675	0	-5625	3050	900	-5100
	Big Dipper	273		Bonds	6/98	9010	3800	-640	1880	1380	1460	2550	-1200	0	1420	-820	0

					All Statistics Based On Last 12 Months Performance											Combined			
					12 Mos		12 Mos					Max				Total	Total	%Chng	%Chng
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Comb-	Net	Max	Min.Req	%Chng	
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Req'd	Min.Req	ined	P/L	DD	Cap.Since	Min.Req	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)	
2913	-4400	0	2100	7538	9388	9263	20	40.0	3286	-1408	5	6300	149.0%	-15.9%	32563	26475	57.4%	45.1%	
2138	0	-713	3225	513	-625	5788	10	40.0	1703	-1240	3	6000	-10.4%	-15.9%	48025	46625	56.8%	45.1%	
2688	-1988	2475	356	-1644	-5550	8875	25	36.0	1408	-1139	8	4200	-132.1%	-15.9%	-32144	34219	-54.3%	45.1%	
-985	2785	670	1085	490	5075	2305	31	61.3	533	-421	3	2400	211.5%	-16.7%	7960	7785	82.9%	9.9%	
700	2180	2370	2050	3060	8040	11500	39	41.0	1565	-738	12	11250	71.5%	-16.7%	22150	11720	49.2%	9.9%	
-3080	5820	4860	12550	-1840	13050	12730	40	47.5	2582	-1715	5	30000	43.5%	-16.7%	38250	40950	31.9%	9.9%	
265	655	-4545	-4610	-3985	-26990	29215	48	27.1	975	-1134	7	18000	-149.9%	-16.7%	-19775	40145	-27.5%	9.9%	
100	-1010	-1030	350	-230	-5930	6340	32	21.9	310	-324	10	1800	-329.4%	-16.7%	-2130	8130	-29.6%	9.9%	
-2100	-700	-700	950	2450	-4900	10813	42	26.2	951	-496	10	6300	-77.8%	-16.7%	-18763	31750	-74.5%	9.9%	
210	30	720	-20	0	-360	1990	18	50.0	352	-392	4	2700	-13.3%	-16.8%	90	6580	0.4%	-8.5%	
-113	175	338	-50	-750	-2475	3075	20	55.0	226	-551	3	6000	-41.3%	-16.8%	-3963	13800	-7.0%	-8.5%	
-1925	4800	-2600	-3000	1975	-2600	6800	38	18.4	2050	-546	12	23625	-11.0%	-16.8%	-22100	32050	-9.9%	-8.5%	
0	-5785	0	0	0	-5280	5785	2	50.0	505	-5785	1	30000	-17.6%	-17.6%	1000	5785	1.8%	1.8%	
-1825	-3000	-1500	120	-390	-3450	7780	15	26.7	1744	-949	6	2400	-143.8%	-19.0%	19675	8145	56.2%	-5.0%	
-1280	680	-540	5090	4840	-370	10440	17	29.4	2390	-1026	9	11250	-3.3%	-19.0%	18130	11270	11.1%	-5.0%	
450	-1144	-1181	-3206	1294	-3281	5606	15	40.0	1203	-1167	3	5400	-60.8%	-19.0%	5813	35531	7.4%	-5.0%	
0	-2150	-1750	1800	0	-6413	8288	10	30.0	2221	-1868	4	21000	-30.5%	-19.0%	-27188	30575	-8.9%	-5.0%	
0	0	0	-1263	175	1563	2138	9	55.6	1033	-902	3	6000	26.1%	-19.0%	-19338	27975	-22.1%	-5.0%	
-2150	0	0	0	1810	-610	3030	12	33.3	1300	-725	6	2700	-22.6%	-19.0%	-10270	25920	-26.1%	-5.0%	
0	0	0	0	0	2525	1875	5	40.0	2794	-1021	2	4200	60.1%	-19.0%	-25531	31069	-41.7%	-5.0%	
0	-2650	0	-1063	6000	1813	14625	7	28.6	10075	-3673	3	21000	8.6%	-19.1%	65188	14625	38.0%	-0.3%	
0	0	0	2075	513	-2125	4713	6	33.3	1294	-1177	4	6000	-35.4%	-19.1%	5813	21263	11.9%	-0.3%	
0	0	0	0	0	0	0	0	0.0	0	0	0	12000	0.0%	-19.1%	-6200	7850	-6.3%	-0.3%	
0	0	0	0	75	-2156	6919	4	50.0	2382	-3460	2	5400	-39.9%	-19.1%	-4181	12656	-9.5%	-0.3%	
0	0	0	0	0	0	0	0	0.0	0	0	0	3300	0.0%	-19.1%	-9970	16040	-37.0%	-0.3%	
0	0	0	0	0	-1280	1280	2	0.0	0	-640	2	1800	-71.1%	-19.1%	-6760	17210	-46.0%	-0.3%	
-2080	0	0	-4050	-1200	-7830	9470	10	20.0	3370	-1821	6	11250	-69.6%	-19.1%	-45150	46870	-49.1%	-0.3%	
7180	0	0	0	-770	6410	770	2	50.0	7180	-770	1	3000	213.7%	-19.6%	6410	770	134.9%	-26.6%	
0	0	0	0	14388	14388	0	1	100.0	14388	0	0	6300	228.4%	-19.6%	7538	6850	75.6%	-26.6%	
0	0	0	0	2925	2925	0	1	100.0	2925	0	0	12000	24.4%	-19.6%	2925	0	15.4%	-26.6%	
0	0	0	0	-4124	-4124	4124	1	0.0	0	-4124	1	18000	-22.9%	-19.6%	-4124	4124	-14.5%	-26.6%	
0	0	0	0	-4625	-4625	4625	1	0.0	0	-4625	1	11400	-40.6%	-19.6%	-4625	4625	-25.6%	-26.6%	
0	0	0	-8002	2905	-5097	8002	3	33.3	2905	-3998	2	2700	-188.8%	-19.6%	-9112	12017	-213.1%	-26.6%	
-5013	0	0	0	-5669	-14288	14288	3	0.0	0	-4763	3	2700	-529.2%	-19.6%	-14288	14288	-334.2%	-26.6%	
0	0	0	0	-2465	-6885	6885	3	0.0	215	-2295	3	1650	-417.3%	-19.6%	-9020	9020	-345.3%	-26.6%	
0	613	3019	0	0	2372	1259	4	50.0	1816	-630	2	1200	197.7%	-20.0%	3659	1259	166.3%	-26.2%	
3222	0	0	0	-49	7207	6274	6	66.7	4256	-4918	1	15000	48.0%	-20.0%	9950	6274	36.2%	-26.2%	
1200	0	995	0	-875	-150	2520	8	37.5	1897	-1168	2	3000	-5.0%	-20.0%	1405	3165	25.5%	-26.2%	
0	1019	550	0	-1888	-2859	2859	5	40.0	784	-1476	2	1800	-158.9%	-20.0%	-991	2859	-30.0%	-26.2%	
0	0	3425	0	0	-14955	18380	3	33.3	3425	-9184	2	30000	-49.9%	-20.0%	-32705	36130	-59.5%	-26.2%	
-2225	0	0	-2863	2013	-3088	7488	6	50.0	1546	-2575	2	6300	-49.0%	-20.0%	-8863	10875	-76.7%	-26.2%	
-1675	-900	0	-1144	1819	-6400	8219	7	28.6	1016	-1687	4	4200	-152.4%	-20.7%	16731	8219	54.9%	20.6%	
2100	0	0	1725	7538	11713	988	5	80.0	3175	-987	1	6300	185.9%	-20.7%	24963	9988	54.7%	20.6%	
175	0	-125	-350	-300	-1400	1400	11	9.1	175	-158	6	2100	-66.7%	-20.7%	7250	3450	47.6%	20.6%	
-3450	0	-1138	2800	513	-2963	6275	6	50.0	1171	-2159	2	6000	-49.4%	-20.7%	-1200	21263	-2.8%	20.6%	
-1313	0	0	0	375	-3250	3950	4	50.0	350	-1975	2	4200	-77.4%	-20.7%	-3525	11600	-11.6%	20.6%	
-2980	0	-520	1020	-300	-2990	3710	5	20.0	1020	-1003	3	2700	-110.7%	-20.7%	-6170	17260	-31.5%	20.6%	
400	0	380	3460	180	4440	4020	15	46.7	1307	-590	6	1800	246.7%	-21.4%	23100	15960	104.1%	34.8%	
1481	56	619	-1219	-1988	4106	4388	23	60.9	1027	-1143	2	5400	76.0%	-21.4%	66956	45656	100.5%	34.8%	
-3438	-238	0	1938	1488	-5050	15775	18	38.9	2221	-1873	6	6300	-80.2%	-21.4%	43125	19663	76.1%	34.8%	
2563	-1275	400	5013	513	10450	2325	13	61.5	1861	-885	2	6000	174.2%	-21.4%	28788	32163	38.9%	34.8%	
-2650	-175	1613	-2113	3513	-2200	10388	24	37.5	1372	-970	4	4200	-52.4%	-21.4%	2525	17438	4.9%	34.8%	
-2440	-7890	-2150	-270	-5040	-13760	27360	17	23.5	4555	-2457	6	11250	-122.3%	-21.4%	670	27360	0.5%	34.8%	
2490	0	890	-4530	-1020	-6030	6030	15	33.3	1346	-1275	4	2700	-223.3%	-21.4%	-3740	22760	-11.2%	34.8%	
2100	0	0	-2325	4738	138	7913	9	33.3	4267	-2107	3	6300	2.2%	-22.2%	8838	29113	18.9%	-24.1%	
-870	-2060	-7680	0	3230	-17410	22520	11	18.2	2560	-2504	8	12000	-145.1%	-22.2%	-19480	24590	-21.9%	-24.1%	
0	-4556	0	-131	4725	3525	4688	9	33.3	4831	-1825	3	5400	65.3%	-22.2%	-8869	28819	-22.1%	-24.1%	
0	2510	0	-6750	6170	13120	9640	10	50.0	5054	-2430	3	11250	116.6%	-22.2%	-22520	39770	-27.0%	-24.1%	
0	1180	0	-2275	-3935	-7700	8400	12	25.0	1903	-1490	5	3000	-256.7%	-22.2%	-8615	24425	-38.7%	-24.1%	
2538	0	-925	3013	513	3800	4675	8	50.0	2397	-1447	2	6000	63.3%	-22.2%	-22413	37225	-50.4%	-24.1%	
-2260	0	-910	1750	-300	-5810	11010	11	36.4	1733	-1822	3	2700	-215.2%	-22.2%	-10230	21600	-51.1%	-24.1%	
1255	0	0	0	0	-10070	11325	8	25.0	902	-1979	4	45000	-22.4%	-22.4%	-13135	14675	-15.9%	-15.9%	
-100	-663	225	138	463	-925	3450	146	54.8	207	-265	5	4725	-19.6%	-22.8%	-925	3450	-19.6%	-22.8%	
150	-3500	2150	-9600	4700	-5525	19375	149	54.4	997	-1271	5	23625	-23.4%	-22.8%	-5525	19375	-23.4%	-22.8%	
-1175	-638	-900	-88	-175	-2288	3538	71	36.6	257	-199	11	9450	-24.2%	-24.2%	-7700	7913	-21.3%	-21.3%	
-2400	-300	-12675	-8675	-4275	-5900	28400	131	55.7	880	-1208	6	23625	-25.0%	-25.0%	48525	28400	40.4%	40.4%	
-230	1810	3390	-4710	1450	-7520	19550	88	51.1	1376	-1613	5	30000	-25.1%	-25.1%	66540	19550	102.4%	102.4%	
-1238	-538	2563	-2663	6300	-1600	10363	184	46.7	501	-455	9	6300	-25.4%	-25.4%	-40613	54463	-179.9%	-179.9%	
6425	3975	-10475	1725	1300	2225	18400	17	52.9	2903	-2983	5	23625	9.4%	-27.2%	8650	18400	8.6%	-4.0%	
3975	-2175	-6325	1425	-300	-2575	10375	17	47.1	1556	-1672	5	22500	-11.4%	-27.2%	-5575	12725	-5.8%	-4.0%	
4150	9200	-12150	-1550	1900	-8900	20700	17	47.1	3000	-3661	5	20250	-44.0%	-27.2%	-6625	25			

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year											
		# (3)	Day Trd.			(6)					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
						2002	2003	2004	2005	2006							
185	Tuition-LT	387		Bonds	5/02	4780	-3180	3310	-2600	6030	0	3280	0	-2460	-2510	-300	0
	Tuition-LT	387		Euro\$	5/02	2275	100	-1050	200	275	0	0	-375	0	-100	-725	0
	Tuition-LT	387		Crude	5/02	-200	-8030	12480	-11600	-600	11940	0	780	0	1390	-100	-1790
	Tuition-LT	387		T Note	5/02	7350	-2840	1430	-5080	2630	0	1650	0	-1460	-1480	-270	-1360
	Tuition-LT	387		Lumber	5/02	7293	-15961	4268	3575	2893	4345	0	-297	-1474	792	0	3146
	Tuition-LT	387		Jap Yen	5/02	1776	-5113	-2424	10426	-8375	0	-188	163	0	300	-1725	0
	Tuition-LT	387		Corn	5/02	-1250	-4976	6451	-2539	-1964	-1150	4350	0	0	1663	-2100	-425
	Tuition-LT	387		S Franc	5/02	2200	-5763	-3513	-2912	-8251	0	-1513	0	-4263	-2500	163	0
186	Arcs Plus	302	*	S&P	8/99	8775	-37500	-31875	-2200	-19500	-6175	-575	-4175	1325	6725	-7150	-3050
187	Anticipation II	295		Coffee	1/99	-1313	0	7254	17774	2138	1125	1950	1125	-169	825	656	-806
188	PULSAR Imp. Pattern	102a		S&P	1/89	-2760	4770	3780	-10540	-9990	-570	-3090	-230	-790	60	-1800	-1270
	PULSAR Imp. Pattern	102a		Bonds	1/89	2610	1690	-30	-330	-980	-670	-30	-110	-1360	-650	-2110	-640
189	Trendchannel	292		T Note	6/98	5300	960	1020	-3590	1730	-500	1180	-1390	0	-430	0	-1610
	Trendchannel	292		Euro C	12/98	5299	14475	5762	-5339	-11501	-2163	2050	0	-3688	-63	0	0
	Trendchannel	292		Jap Yen	6/98	-312	-3126	-1375	8087	-13252	0	-13	-2138	0	988	-2475	0
190	Anomaly 1	380		Euro C	3/02	5713	12875	2975	9563	-12050	-2175	0	-2175	-2175	0	0	0
	Anomaly 1	380		Nat Gas	3/02	-5925	9360	-5020	5260	8250	0	-2175	1500	3100	-2175	0	0
	Anomaly 1	380		Silver	3/02	-330	-3890	760	-960	3240	0	0	-2175	-2175	0	-2175	0
	Anomaly 1	380		Live Hogs	3/02	11058	-6525	-677	1250	-6900	0	0	0	0	0	0	0
	Anomaly 1	380		Cotton	3/02	-5665	225	7685	-9480	-2175	0	0	0	0	0	0	0
	Anomaly 1	380		Bonds	3/02	4963	-7819	850	-2363	63	0	0	2425	0	0	-2200	0
	Anomaly 1	380		Soymeal	3/02	-135	-125	2830	-975	-2450	0	-625	-1825	0	0	1825	0
	Anomaly 1	380		Coffee	3/02	-5231	-6525	-10069	6375	-8044	0	0	-2175	-3694	0	0	0
191	1-2-3 System	106		Bonds	12/89	3890	8390	5070	7240	5710	1010	2970	-1130	-710	3190	-1630	1130
	1-2-3 System	106		Coffee	12/89	-3825	-4406	4314	5288	4574	-4369	1988	-3900	0	1800	-225	1725
	1-2-3 System	106		Euro \$	12/89	1400	-1300	-1425	-250	-4225	-125	-275	-250	-250	-150	-225	0
	1-2-3 System	106		Sugar	12/89	-1916	-941	-3069	-414	4333	-314	-963	-493	-246	1770	-34	594
	1-2-3 System	106		S Franc	12/89	-3962	3826	-8063	1337	-13202	-1063	2225	-1538	0	1600	-4200	-3438
192	Aberration	207		Cotton	12/93	-2620	-5470	7105	-6290	-240	0	700	-625	0	0	0	1925
	Aberration	207		Euro C	12/98	5049	13138	5162	224	-6739	0	-963	0	-4863	0	0	0
	Aberration	207		Crude	12/93	-3090	20	8820	-4570	-5410	13490	0	780	0	2880	0	0
	Aberration	207		T Notes	12/93	7200	-10960	-2890	-8860	2440	0	1660	-1390	0	-1860	0	0
	Aberration	207		Coffee	12/93	-8213	-9450	-5719	8851	-2532	0	1969	0	-2719	0	0	3356
	Aberration	207		S Franc	12/93	2037	-2687	3412	-1375	-9439	0	-2663	0	-3213	0	0	0
	Aberration	207		B Pound	12/93	4938	-2064	6418	-5201	4382	0	1863	0	0	-275	-2850	0
193	Dynamo	265	*	S&P	6/97	-7650	6800	-10375	10425	-2575	-2800	4725	325	225	-2625	-2200	1150
194	GearedUpMk1	401		Aussie \$	9/02	-2840	-4010	-9330	2190	-430	-1350	2190	-810	-840	230	-880	1360
	GearedUpMk1	401		S&P	9/02	4075	-12650	-23525	-32850	-25800	-3200	-2300	-5575	-5250	-3125	-3400	-950
	GearedUpMk1	401		Jap Yen	9/02	588	-6651	-1177	-8676	3225	-1525	1088	1275	2100	-1425	425	-288
	GearedUpMk1	401		B Pound	9/02	1132	-4094	-9876	-1905	4951	-556	4081	-1613	1600	-1319	-2350	0
	GearedUpMk1	401		Euro C	9/02	1513	3389	-19801	23	-9838	-1225	-150	-1488	2975	-1488	-2188	-1075
	GearedUpMk1	401		T Note	9/02	4690	-2730	-560	-3680	-3710	-300	640	-1030	680	430	-940	-510
	GearedUpMk1	401		S Franc	9/02	763	-7150	-11813	1201	-238	-663	3650	-300	938	1225	-2338	-2050
	GearedUpMk1	401		Euro\$	9/02	75	-3200	-3425	-3875	-4225	-325	-425	-375	-325	-425	-650	-350
195	QUAD	42		S&P	12/87	53425	-11150	-32700	-12075	2725	-3800	5975	2600	-6850	1275	-5750	-3750
	QUAD	42		Bonds	12/87	-10720	-2230	8500	-5070	-11430	740	-320	-1310	-420	970	-3100	-820
196	Balance Point	386	*	S&P	5/02	51725	13550	-525	-8025	-24425	-7925	2600	-2475	2675	-1775	-525	1900
197	Anomaly 2	381		Euro C	3/02	3625	13063	8288	13775	-11025	-2175	0	-2175	-2175	0	0	0
	Anomaly 2	381		Soymeal	3/02	890	2125	5580	-1660	-1725	-115	0	-1545	0	0	940	0
	Anomaly 2	381		Silver	3/02	1015	-4240	3900	-920	8240	0	0	-2175	-2175	0	-2175	0
	Anomaly 2	381		Nat Gas	3/02	-5925	7185	-5020	5260	6075	0	-2175	1500	3100	-2175	0	0
	Anomaly 2	381		Live Hogs	3/02	5733	-4225	-2127	-275	-1825	0	0	0	0	-1175	0	0
	Anomaly 2	381		Cotton	3/02	-5830	500	5590	-8850	1180	2245	0	-395	0	0	0	0
	Anomaly 2	381		Bonds	3/02	4638	-3713	500	-8438	763	0	0	2425	0	0	-2200	0
	Anomaly 2	381		Coffee	3/02	-3881	-7350	-9150	7181	-8044	0	0	-2175	-3806	0	0	0
198	Mike Culler System	104		Jap Yen	7/89	-789	2662	-7263	-16552	3001	-1200	-900	1238	-2088	-1375	-2275	-1925
	Mike Culler System	104		S Franc	7/89	-7501	2899	-20527	-3065	-5588	-1000	1513	-625	863	763	-2788	0
199	Natural Gas Offense	526		Nat Gas	8/05	n/a	n/a	n/a	39340	46900	-190	-10880	1390	-1370	-1380	-1670	1170
200	Axiom Index	469		Mini Midcap	4/04	n/a	n/a	7250	12125	-5015	1200	1730	-2705	-2380	375	2040	-360
	Axiom Index	469		Mini Russell	4/04	n/a	n/a	430	905	-7990	175	-325	-3200	-1770	175	1920	350
201	Aussie Trader	583		Aus Dollar	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-695	0	0	0
202	RC Advance ++	570	*	S&P	12/06	n/a	n/a	n/a	n/a	125	n/a	n/a	125	-3975	-3375	-2125	3375
	RC Advance ++	570	*	Mini S&P	12/06	n/a	n/a	n/a	n/a	125	n/a	n/a	125	-575	-763	-475	338
203	Black Crusader UD	578		S&P	01/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-2300	7300	-7300	-2025
204	USOne	308		T Note	3/02	5666	-2322	2225	-4506	-1003	394	0	-1013	0	-1825	0	0
	USOne	308		Bonds	5/00	4025	-3663	-2788	-3525	-550	894	0	-1169	0	-2575	0	0
205	Delta Threshold	136	*	S&P	10/90	-20800	-28575	15050	-5625	-6650	700	-25	-2000	975	-1725	-2000	-4100
206	Qtech S&P	568		Mini S&P	9/06	n/a	n/a	n/a	n/a	625	138	-388	463	763	788	-2325	2750
207	SPMD 500	413	*	S&P	4/05	n/a	n/a	n/a	-6000	1825	-7900	4875	875	-575	4000	2825	-5925
208	24.Fujiko	548	*	Mini S&P	3/06	n/a	n/a	n/a	n/a	-1138	-25	63	-800	550	150	-200	900
209	Top Ten System	228		Coffee	1/94	-5458	-14871	4371	-2419	-1256	-2831	5025	225	-2081	2213	2400	3056
	Top Ten System	228		Jap Yen	1/94	7951	-1363	-8113	4838	-15588	2338	-100	-1300	0	-700	-1675	-1100
	Top Ten System	228															

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year											
		# (3)	Day Trd.			(6)					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
						2002	2003	2004	2005	2006							
	Top Ten System	228		T Notes	1/94	-1010	-3150	9200	-400	-380	-1690	830	-590	-960	-950	-80	-1330
	Top Ten System	228		Sugar	1/94	1367	-3461	-6686	1311	4390	-1131	-482	-1747	-694	-347	0	762
	Top Ten System	228		S Franc	1/94	-5740	3901	-3177	-12638	-6000	988	2413	-1550	-1863	-1288	13	0
	Top Ten System	228		B Pound	1/94	4975	3244	-12731	-7258	-6570	-731	-638	-769	-63	-2375	-4900	-75
210	Arcs	279		Cotton	3/98	-5180	-5160	11200	110	2680	0	700	0	-2850	-25	0	-575
	Arcs	279		Nat Gas	3/98	17950	30490	-3240	-4000	0	0	0	0	0	0	-3510	1450
	Arcs	279		Unleaded	3/98	4692	-12940	18536	0	0	0	0	0	0	0	0	0
	Arcs	279		Jap Yen	3/98	2862	-6176	-5176	5462	-7051	0	-188	-2488	0	188	-4288	0
	Arcs	279		Aussie \$	3/98	-2800	18120	-5390	-2280	-2720	0	2630	0	0	-30	-3350	0
	Arcs	279	*	S&P	3/98	-36450	-59350	-27850	6975	-63500	-12200	-5800	-10025	1400	-2850	-5900	-6800
	Arcs	279		Corn	3/98	3288	-3713	4576	-1364	1563	0	6075	0	0	1663	0	-4050
211	Black Gold - Petrol	560		Crude	11/05	n/a	n/a	n/a	1675	5550	-3315	0	0	5765	0	-3445	0
212	Support/Resistance	140	*	S&P	1/84	11775	-22900	14375	5000	-25725	-3550	5425	-1950	3525	4400	-11375	-1700
213	DCB Crude Oil	541		Crude	12/05	n/a	n/a	n/a	0	-2980	-2000	190	-1355	-650	400	355	0
214	Spartan	535		Mini S&P	2/06	n/a	n/a	n/a	n/a	3500	-2088	0	1325	138	-13	0	0
215	AxSym	425	*	Mini S&P	3/03	n/a	788	-17388	1775	-8150	-2800	-163	-200	-1525	-2738	-888	0
216	Athena	271		Soybeans	7/96	4190	6960	7730	680	-265	-2175	0	1035	0	3725	0	-3750
	Athena	271		Nat Gas	7/96	-10140	11320	-19600	15940	13150	0	0	5330	0	-12230	0	0
	Athena	271		Coffee	7/96	-8212	-3337	-6976	5250	-7069	0	375	0	-3450	0	0	1931
	Athena	271		Cotton	7/96	-4035	-1675	6680	-2490	-990	0	700	0	0	-1100	0	3210
	Athena	271		Jap Yen	7/96	-3413	-7663	-3038	5450	-11476	0	-188	0	0	3525	0	0
	Athena	271		Bonds	7/96	380	-3360	-14860	3820	1360	0	1890	0	-4730	-3360	0	0
	Athena	271		S Franc	7/96	-3625	-4275	11413	-1062	-14613	-2413	-4225	-500	0	-3063	0	0
217	Shockwave	430	*	Mini Russell	08/04	n/a	n/a	1820	2210	-6340	-420	1020	-1010	1305	-1895	-1260	1430
218	R-Levels	186	*	S&P	7/93	23375	32500	-325	-5700	-14100	-4200	300	150	725	4075	7125	-650
219	JJ	334		Euro\$	1/01	1805	-763	-1170	308	-1083	-213	0	-138	0	363	-313	0
220	Parabolic Stop	65		Coffee	1/87	-938	1558	5286	4463	-3600	-2456	2063	-1031	-2306	563	-2325	-1256
	Parabolic Stop	65		Jap Yen	1/87	-5638	-1686	1464	-875	-11214	-1750	-1775	-763	475	-4188	-2338	-975
	Parabolic Stop	65		N Gas	1/87	-9430	51910	13370	41220	-14050	-9160	-6060	13690	-8210	-2030	-1970	-470
	Parabolic Stop	65		Euro C	1/87	-5263	10788	11800	-13376	-12189	63	3800	-938	-2463	2788	-3900	0
	Parabolic Stop	65		Copper	1/87	-5263	-3838	-8099	-19289	8313	-14600	-2475	-5113	413	-7488	4025	10088
	Parabolic Stop	65		\$ Index	1/87	-3270	7970	6050	-6820	-3550	370	1720	-640	-1740	-150	-1390	-780
	Parabolic Stop	65		Cotton	1/87	0	7400	880	635	-4515	-1695	-1820	0	1355	-855	-435	2360
	Parabolic Stop	65		Live Hogs	1/87	-4820	3260	-6352	-64	-1056	-3940	864	84	1200	-1780	-1260	-604
	Parabolic Stop	65		Euro \$	1/87	-1150	-2875	-1050	-1825	-1975	-200	-25	-175	-175	-100	-200	125
	Parabolic Stop	65		Bonds	1/87	-19910	3000	-5530	5130	-13610	1480	570	-1240	-360	3350	-2060	1430
221	Black or White	124		Cotton	12/92	2400	-415	-6100	-11620	-315	0	20	0	0	-1925	0	650
	Black or White	124		Euro C	12/98	8463	8500	7400	-3062	-1549	-1075	0	-1075	-1450	1038	-1400	0
	Black or White	124		Euro\$	05/90	1675	-700	400	450	-550	-175	-175	-575	0	0	0	0
	Black or White	124		H Oil	05/90	-13398	-16081	1029	22580	4763	0	0	0	-340	0	8005	0
	Black or White	124		B Pound	05/90	663	2963	4906	-7332	7019	-2575	3950	0	-2656	0	-2575	0
	Black or White	124		Cattle	05/90	-580	9540	-4468	1892	-3748	-1072	-1076	0	-1148	0	1048	0
222	Cross Bow	331		S Franc	10/99	5887	-3762	-3261	-201	4050	1238	3488	-300	-2575	-2575	-25	0
223	GK-Currency Trader	294		Euro C	12/98	8150	6075	12000	-588	-3738	0	-2050	0	0	-988	0	0
	GK-Currency Trader	294		\$ Index	7/98	7090	3810	5260	-530	-4730	0	-3000	0	0	-1030	0	0
	GK-Currency Trader	294		S Franc	7/98	2675	-3824	-1924	551	-7613	0	-2238	0	-5275	0	0	0
	GK-Currency Trader	294		Jap Yen	7/98	2312	-1164	-21263	11838	-10400	0	0	0	0	88	-2300	0
224	Capcon1	296		Cotton	1/99	-1000	-2070	11710	-530	3620	0	700	0	0	-1100	0	3210
	Capcon1	296		Copper	1/99	-100	-3501	-9039	-12588	-5175	0	4138	0	0	11488	0	-17850
	Capcon1	296		Euro C	1/99	-14276	-23651	-2313	7600	-15226	0	-4713	0	0	838	0	-2350
	Capcon1	296		Crude	1/99	-13010	-6380	-1040	-16130	14800	13500	0	770	0	1400	0	-1820
	Capcon1	296		S Franc	1/99	-8025	-12863	-7450	1863	-5913	0	-1888	0	0	2488	0	0
	Capcon1	296		B Pound	1/99	-10451	-7363	-6500	9331	-12557	0	-1613	0	-2638	-1050	0	-1100
225	STO-X	347		Cotton	1/01	-7320	-4025	5030	-3435	-90	0	700	-75	-890	-700	-135	3080
	STO-X	347		Jap Yen	1/01	4650	-3626	-8813	14275	-9553	0	-13	-2338	0	313	-1250	-3275
	STO-X	347		Euro C	1/01	5061	8387	3225	-2102	-9189	0	5300	0	-4863	-2563	-1738	0
	STO-X	347		S Franc	1/01	3201	-1800	-3476	-6888	-6975	0	-2013	0	-1600	-2313	-263	0
	STO-X	347		Coffee	1/01	-9075	-8457	-3131	2213	-5513	-1369	4313	0	-3375	-713	0	5681
	STO-X	347		B Pound	1/01	3838	-3601	4162	-10832	-4696	-4363	3275	0	0	-275	-2850	0
	STO-X	347		Bonds	1/01	-13430	-9580	3300	-3870	5380	-950	2970	-2520	0	-1290	0	-1330
226	Basis	269		\$ Index	1/98	5090	10530	6170	-30	-930	-490	2350	0	-3270	910	0	-2350
	Basis	269		Bonds	1/98	4910	3020	7350	-9440	8640	-2780	1270	-3110	0	-90	0	-2560
	Basis	269		S Franc	1/98	5124	-1113	4288	8013	-1525	0	3513	0	-3375	-2150	0	0
	Basis	269		T Notes	1/98	-5200	2830	6620	-950	-1100	-590	-1120	-1420	0	-780	-440	-1570
	Basis	269		H Oil	1/98	-7274	1856	8785	0	0	0	0	0	0	0	0	0
	Basis	269		B Pound	1/98	1556	5056	9499	-281	-1776	-1325	3825	0	0	-275	-2875	0
	Basis	269		Cotton	1/98	940	5845	1890	-3700	-1255	0	700	-1020	0	-1435	0	2425
227	DCB Coffee	543		Coffee	12/05	n/a	n/a	n/a	0	-4106	-2269	0	0	56	469	-75	0
228	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-185	580	-545	235
	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-663	1375	-1563	-450
	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1065	2155	-1300	-695
229	R-Mesa 3	268	*	S&P	1/97	41225	13675	12375	-1850	-10525	-5975	-825	-4625	2600	12700	6400	2600
230	Hi-Lo Swing	346		Euro C	1/01	4013	10713	8887	2962	-11387	0	-2350	0	-4638	0	0	0

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
		#	Day Trd.			2002	2003	2004	2005	2006							
Col.17 (1)	(2)	(3)	(4)	(5)	(6)												
	Top Ten System	228		T Notes	1/94	-1010	-3150	9200	-400	-380	-1690	830	-590	-960	-950	-80	-1330
	Top Ten System	228		Sugar	1/94	1367	-3461	-6686	1311	4390	-1131	-482	-1747	-694	-347	0	762
	Top Ten System	228		S Franc	1/94	-5740	3901	-3177	-12638	-6000	988	2413	-1550	-1863	-1288	13	0
	Top Ten System	228		B Pound	1/94	4975	3244	-12731	-7258	-6570	-731	-638	-769	-63	-2375	-4900	-75
210	Arcs	279		Cotton	3/98	-5180	-5160	11200	110	2680	0	700	0	-2850	-25	0	-575
	Arcs	279		Nat Gas	3/98	17950	30490	-3240	-4000	0	0	0	0	0	0	-3510	1450
	Arcs	279		Unleaded	3/98	4692	-12940	18536	0	0	0	0	0	0	0	0	0
	Arcs	279		Jap Yen	3/98	2862	-6176	-5176	5462	-7051	0	-188	-2488	0	188	-4288	0
	Arcs	279		Aussie \$	3/98	-2800	18120	-5390	-2280	-2720	0	2630	0	0	-30	-3350	0
	Arcs	279	*	S&P	3/98	-36450	-59350	-27850	6975	-63500	-12200	-5800	-10025	1400	-2850	-5900	-6800
	Arcs	279		Corn	3/98	3288	-3713	4576	-1364	1563	0	6075	0	0	1663	0	-4050
211	Black Gold - Petrol	560		Crude	11/05	n/a	n/a	n/a	1675	5550	-3315	0	0	5765	0	-3445	0
212	Support/Resistance	140	*	S&P	1/84	11775	-22900	14375	5000	-25725	-3550	5425	-1950	3525	4400	-11375	-1700
213	DCB Crude Oil	541		Crude	12/05	n/a	n/a	n/a	0	-2980	-2000	190	-1355	-650	400	355	0
214	Spartan	535		Mini S&P	2/06	n/a	n/a	n/a	n/a	3500	-2088	0	1325	138	-13	0	0
215	AxSym	425	*	Mini S&P	3/03	n/a	788	-17388	1775	-8150	-2800	-163	-200	-1525	-2738	-888	0
216	Athena	271		Soybeans	7/96	4190	6960	7730	680	-265	-2175	0	1035	0	3725	0	-3750
	Athena	271		Nat Gas	7/96	-10140	11320	-19600	15940	13150	0	0	5330	0	-12230	0	0
	Athena	271		Coffee	7/96	-8212	-3337	-6976	5250	-7069	0	375	0	-3450	0	0	1931
	Athena	271		Cotton	7/96	-4035	-1675	6680	-2490	-990	0	700	0	0	-1100	0	3210
	Athena	271		Jap Yen	7/96	-3413	-7663	-3038	5450	-11476	0	-188	0	0	3525	0	0
	Athena	271		Bonds	7/96	380	-3360	-14860	3820	1360	0	1890	0	-4730	-3360	0	0
	Athena	271		S Franc	7/96	-3625	-4275	11413	-1062	-14613	-2413	-4225	-500	0	-3063	0	0
217	Shockwave	430	*	Mini Russell	08/04	n/a	n/a	1820	2210	-6340	-420	1020	-1010	1305	-1895	-1260	1430
218	R-Levels	186	*	S&P	7/93	23375	32500	-325	-5700	-14100	-4200	300	150	725	4075	7125	-650
219	JJ	334		Euro\$	1/01	1805	-763	-1170	308	-1083	-213	0	-138	0	363	-313	0
220	Parabolic Stop	65		Coffee	1/87	-938	1558	5286	4463	-3600	-2456	2063	-1031	-2306	563	-2325	-1256
	Parabolic Stop	65		Jap Yen	1/87	-5638	-1686	1464	-875	-11214	-1750	-1775	-763	475	-4188	-2338	-975
	Parabolic Stop	65		N Gas	1/87	-9430	51910	13370	41220	-14050	-9160	-6060	13690	-8210	-2030	-1970	-470
	Parabolic Stop	65		Euro C	1/87	-5263	10788	11800	-13376	-12189	63	3800	-938	-2463	2788	-3900	0
	Parabolic Stop	65		Copper	1/87	-5263	-3838	-8099	-19289	8313	-14600	-2475	-5113	413	-7488	4025	10088
	Parabolic Stop	65		\$ Index	1/87	-3270	7970	6050	-6820	-3550	370	1720	-640	-1740	-150	-1390	-780
	Parabolic Stop	65		Cotton	1/87	0	7400	880	635	-4515	-1695	-1820	0	1355	-855	-435	2360
	Parabolic Stop	65		Live Hogs	1/87	-4820	3260	-6352	-64	-1056	-3940	864	84	1200	-1780	-1260	-604
	Parabolic Stop	65		Euro \$	1/87	-1150	-2875	-1050	-1825	-1975	-200	-25	-175	-175	-100	-200	125
	Parabolic Stop	65		Bonds	1/87	-19910	3000	-5530	5130	-13610	1480	570	-1240	-360	3350	-2060	1430
221	Black or White	124		Cotton	12/92	2400	-415	-6100	-11620	-315	0	20	0	0	-1925	0	650
	Black or White	124		Euro C	12/98	8463	8500	7400	-3062	-1549	-1075	0	-1075	-1450	1038	-1400	0
	Black or White	124		Euro\$	05/90	1675	-700	400	450	-550	-175	-175	-575	0	0	0	0
	Black or White	124		H Oil	05/90	-13398	-16081	1029	22580	4763	0	0	0	-340	0	8005	0
	Black or White	124		B Pound	05/90	663	2963	4906	-7332	7019	-2575	3950	0	-2656	0	-2575	0
	Black or White	124		Cattle	05/90	-580	9540	-4468	1892	-3748	-1072	-1076	0	-1148	0	1048	0
222	Cross Bow	331		S Franc	10/99	5887	-3762	-3261	-201	4050	1238	3488	-300	-2575	-2575	-25	0
223	GK-Currency Trader	294		Euro C	12/98	8150	6075	12000	-588	-3738	0	-2050	0	0	-988	0	0
	GK-Currency Trader	294		\$ Index	7/98	7090	3810	5260	-530	-4730	0	-3000	0	0	-1030	0	0
	GK-Currency Trader	294		S Franc	7/98	2675	-3824	-1924	551	-7613	0	-2238	0	-5275	0	0	0
	GK-Currency Trader	294		Jap Yen	7/98	2312	-1164	-21263	11838	-10400	0	0	0	0	88	-2300	0
224	Capcon1	296		Cotton	1/99	-1000	-2070	11710	-530	3620	0	700	0	0	-1100	0	3210
	Capcon1	296		Copper	1/99	-100	-3501	-9039	-12588	-5175	0	4138	0	0	11488	0	-17850
	Capcon1	296		Euro C	1/99	-14276	-23651	-2313	7600	-15226	0	-4719	0	0	838	0	-2350
	Capcon1	296		Crude	1/99	-13010	-6380	-1040	-16130	14800	13500	0	770	0	1400	0	-1820
	Capcon1	296		S Franc	1/99	-8025	-12863	-7450	1863	-5913	0	-1888	0	0	2488	0	0
	Capcon1	296		B Pound	1/99	-10451	-7363	-6500	9331	-12557	0	-1613	0	-2638	-1050	0	-1100
225	STO-X	347		Cotton	1/01	-7320	-4025	5030	-3435	-90	0	700	-75	-890	-700	-135	3080
	STO-X	347		Jap Yen	1/01	4650	-3626	-8813	14275	-9553	0	-13	-2338	0	313	-1250	-3275
	STO-X	347		Euro C	1/01	5061	8387	3225	-2102	-9189	0	5300	0	-4863	-2563	-1738	0
	STO-X	347		S Franc	1/01	3201	-1800	-3476	-6888	-6975	0	-2013	0	-1600	-2313	-263	0
	STO-X	347		Coffee	1/01	-9075	-8457	-3131	2213	-5513	-1369	4313	0	-3375	-713	0	5681
	STO-X	347		B Pound	1/01	3838	-3601	4162	-10832	-4696	-4363	3275	0	0	-275	-2850	0
	STO-X	347		Bonds	1/01	-13430	-9580	3300	-3870	5380	-950	2970	-2520	0	-1290	0	-1330
226	Basis	269		\$ Index	1/98	5090	10530	6170	-30	-930	-490	2350	0	-3270	910	0	-2350
	Basis	269		Bonds	1/98	4910	3020	7350	-9440	8640	-2780	1270	-3110	0	-90	0	-2560
	Basis	269		S Franc	1/98	5124	-1113	4288	8013	-1525	0	3513	0	-3375	-2150	0	0
	Basis	269		T Notes	1/98	-5200	2830	6620	-950	-1100	-590	-1120	-1420	0	-780	-440	-1570
	Basis	269		H Oil	1/98	-7274	1856	8785	0	0	0	0	0	0	0	0	0
	Basis	269		B Pound	1/98	1556	5056	9499	-281	-1776	-1325	3825	0	0	-275	-2875	0
	Basis	269		Cotton	1/98	940	5845	1890	-3700	-1255	0	700	-1020	0	-1435	0	2425
227	DCB Coffee	543		Coffee	12/05	n/a	n/a	n/a	0	-4106	-2269	0	0	56	469	-75	0
228	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-185	580	-545	235
	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-663	1375	-1563	-450
	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1065	2155	-1300	-695
229	R-Mesa 3	268	*	S&P	1/97	41225	13675	12375	-1850	-10525	-5975	-825	-4625	2600	12700	6400	2600
230	Hi-Lo Swing	346		Euro C	1/01	4013	10713	8887	2962	-11387	0	-2350	0	-4638	0	0	0

					All Statistics Based On Last 12 Months Performance							Combined						
					12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Combined	Net	Max	Min.Req	Min.Req
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
870	840	300	1590	120	-1050	5600	21	42.9	671	-592	6	1800	-58.3%	-41.4%	-1340	17320	-5.3%	-6.3%
-56	246	-78	-224	-437	-4189	4446	19	36.8	371	-565	5	2400	-174.5%	-41.4%	-8747	16005	-26.2%	-6.3%
1375	1175	-2200	-725	-1163	-2825	7988	21	42.9	1096	-1059	5	4200	-67.3%	-41.4%	-30775	48800	-52.7%	-6.3%
125	-3400	1513	-2306	-2256	-15875	16344	28	28.6	721	-1083	5	4200	-378.0%	-41.4%	-68919	71481	-117.9%	-6.3%
0	-590	0	-2275	-1375	-6990	7890	11	36.4	1045	-1597	4	3000	-233.0%	-42.9%	11310	14255	39.0%	6.6%
0	-5660	0	15030	-3310	4000	7720	5	40.0	8240	-4160	1	30000	13.3%	-42.9%	88880	20270	30.6%	6.6%
10017	483	0	-1625	-2978	5897	4603	4	50.0	5250	-2302	2	18000	32.8%	-42.9%	28631	17556	16.5%	6.6%
1813	0	0	1113	513	-3338	6775	10	40.0	1260	-1396	3	6000	-55.6%	-42.9%	8600	25000	14.8%	6.6%
2040	0	0	6810	3670	11770	3380	9	55.6	3338	-1235	3	3450	341.2%	-42.9%	-920	21590	-2.8%	6.6%
-5050	1550	5500	-6050	-1000	-47225	57750	409	35.9	1507	-1024	9	23625	-199.9%	-42.9%	-65950	229925	-28.6%	6.6%
0	-3513	0	575	-1575	-825	8600	9	55.6	1685	-2317	2	1500	-55.0%	-42.9%	-15150	15188	-104.5%	6.6%
0	0	3085	-7135	0	-5045	7495	5	40.0	4425	-4632	1	11250	-44.8%	-44.8%	5495	9730	25.5%	25.5%
-1150	1475	1800	-11400	3750	-10750	27325	243	35.4	1967	-1146	9	23625	-45.5%	-45.5%	-14650	85050	-2.9%	-2.9%
0	770	-4270	1160	0	-5400	6560	20	75.0	478	-2514	2	11250	-48.0%	-48.0%	-5215	10125	-25.3%	-25.3%
-1475	-1475	-975	0	0	-4563	6275	11	36.4	884	-1158	5	9450	-48.3%	-48.3%	-300	6275	-1.9%	-1.9%
500	2675	-2425	-3525	-388	-11475	12938	421	36.8	261	-195	15	23625	-48.6%	-48.6%	-31288	34250	-28.4%	-28.4%
0	1425	0	-3200	2240	-700	5525	7	57.1	2106	-3036	1	2400	-29.2%	-50.2%	13740	11635	50.1%	2.6%
0	-1210	0	15480	630	8000	13440	5	60.0	7147	-6721	2	30000	26.7%	-50.2%	49420	51900	14.4%	2.6%
0	-4500	0	0	-956	-6600	6975	5	40.0	1153	-2969	2	5400	-122.2%	-50.2%	5194	42788	8.4%	2.6%
0	-4145	0	-2895	0	-4230	7040	6	33.3	1955	-2033	3	3000	-141.0%	-50.2%	2540	12075	7.4%	2.6%
4138	0	0	-8475	513	-488	8475	6	50.0	2725	-2888	2	6000	-8.1%	-50.2%	-6163	31563	-9.0%	2.6%
3710	0	0	-2730	-1750	-6970	8860	7	28.6	2800	-2516	3	2700	-258.1%	-50.2%	-17070	38090	-55.4%	2.6%
-1513	-1800	0	-2625	188	-15950	17838	9	11.1	1888	-2229	8	4200	-379.8%	-50.2%	-32025	40813	-66.8%	2.6%
-715	510	-1180	1535	-1365	-2045	4905	247	38.1	351	-229	11	4050	-50.5%	-50.5%	-3945	12115	-30.0%	-30.0%
2650	-1025	-6375	-10550	-4875	-12650	22825	99	38.4	1077	-879	12	23625	-53.5%	-53.5%	105438	39625	30.8%	30.8%
-8	-238	-125	0	-463	-1133	1445	11	18.2	331	-200	7	2100	-53.9%	-53.9%	1180	3870	8.2%	8.2%
825	-1219	-244	-188	450	-7125	10988	30	40.0	1216	-1207	3	5400	-131.9%	-54.4%	153975	48900	135.2%	14.1%
2325	-1013	0	1575	-1638	-10063	12213	30	36.7	1002	-1111	4	6000	-167.7%	-54.4%	55525	30813	43.9%	14.1%
100	6190	-2310	-1580	-1890	-13700	23650	31	38.7	4100	-3309	4	30000	-45.7%	-54.4%	124390	52510	19.7%	14.1%
3075	-4988	3388	-2375	7538	5988	6425	24	45.8	2295	-1479	3	6300	95.0%	-54.4%	11613	42200	8.7%	14.1%
-5463	-6913	-4813	-11825	-3600	-24113	32338	31	35.5	4740	-3815	4	21000	-114.8%	-54.4%	-8450	51825	-1.9%	14.1%
-740	-1210	1720	-840	3010	-670	6650	28	35.7	908	-541	6	3300	-20.3%	-54.4%	-3710	21680	-5.4%	14.1%
-1065	4665	1565	45	1450	5570	4270	24	45.8	1308	-677	5	3000	185.7%	-54.4%	-6115	38305	-9.7%	14.1%
232	-3692	1240	-300	1704	-6252	9804	34	32.4	873	-690	6	2700	-231.6%	-54.4%	-18500	26292	-32.6%	14.1%
-200	-25	0	-350	-725	-2050	2050	19	15.8	217	-169	6	2100	-97.6%	-54.4%	-20725	21775	-47.0%	14.1%
-310	2740	-930	1630	1250	7550	2810	27	59.3	1157	-999	3	2700	279.6%	-54.4%	-43730	56990	-77.1%	14.1%
0	-1680	0	-3690	-4855	-11480	11500	10	30.0	1240	-2171	3	3000	-382.7%	-57.1%	38605	30035	85.3%	9.2%
2000	-2538	0	-1075	4750	-825	5575	11	36.4	1947	-1232	3	6300	-13.1%	-57.1%	23263	10425	41.0%	9.2%
0	0	-325	-800	0	-2050	2050	9	0.0	0	-228	9	2100	-97.6%	-57.1%	9850	6025	26.5%	9.2%
-2440	0	2234	0	869	8329	3835	6	50.0	4913	-2137	1	15000	55.5%	-57.1%	2037	60274	0.8%	9.2%
938	-2638	0	-4450	1113	-8894	11381	10	40.0	1500	-2482	3	4200	-211.8%	-57.1%	-15350	40588	-20.7%	9.2%
376	0	-1072	0	-1076	-4020	4020	8	25.0	712	-907	4	2550	-157.6%	-57.1%	-12224	18244	-27.1%	9.2%
-1663	1263	0	-863	-438	-2450	7175	15	33.3	1613	-1050	4	4200	-58.3%	-58.3%	2213	17975	6.5%	6.5%
2100	-1350	0	-2150	7538	3100	4438	7	42.9	3679	-1989	2	6300	49.2%	-59.9%	43288	13750	76.3%	18.6%
870	-520	0	-300	3010	-970	4030	7	42.9	1353	-1259	2	3300	-29.4%	-59.9%	20450	8170	65.8%	18.6%
0	0	-3088	0	1725	-8875	10600	4	25.0	1725	-3533	3	4200	-211.3%	-59.9%	-8450	25738	-21.4%	18.6%
550	0	-1875	-2088	513	-5113	5713	7	42.9	383	-1567	2	6000	-85.2%	-59.9%	-22100	33825	-39.1%	18.6%
0	-4695	0	0	-350	-2235	5045	5	40.0	1955	-2048	2	3000	-74.5%	-60.5%	24765	8050	93.5%	-29.2%
-2075	0	0	0	-2075	-6375	22000	5	40.0	7813	-7334	3	21000	-30.4%	-60.5%	-40463	42238	-21.8%	-29.2%
1250	0	-3400	1475	-3625	-10525	10525	7	42.9	1188	-3526	1	6300	-167.1%	-60.5%	-23250	60388	-41.8%	-29.2%
0	-2650	0	-3060	-8090	50	15620	7	42.9	5223	-3912	4	11250	0.4%	-60.5%	-45490	50790	-45.8%	-29.2%
1363	0	0	-900	-3663	-2600	4563	5	40.0	1925	-2150	2	4200	-61.9%	-60.5%	-17713	41113	-47.7%	-29.2%
238	0	-2388	0	0	-8550	8550	6	16.7	238	-1758	4	4200	-203.6%	-60.5%	-26663	35650	-71.9%	-29.2%
0	1655	0	-1645	-175	1815	2060	11	36.4	1775	-756	3	3000	60.5%	-60.6%	5795	15200	28.3%	-39.9%
2713	0	-1863	1900	513	-3300	6563	9	44.4	1360	-1746	2	6000	-55.0%	-60.6%	-425	23075	-1.0%	-39.9%
2725	-1413	-3500	-4000	7538	-2513	15350	12	25.0	5317	-2052	4	6300	-39.9%	-60.6%	-5100	30013	-11.8%	-39.9%
-225	0	-588	-1500	3513	-4988	8500	11	27.3	1308	-1115	3	4200	-118.8%	-60.6%	-15725	32100	-54.8%	-39.9%
0	-5363	-2344	-994	2550	-1613	8981	13	30.8	3230	-1617	5	5400	-29.9%	-60.6%	-22800	32381	-61.8%	-39.9%
1125	-663	0	-63	-3650	-7463	7463	10	20.0	2200	-1483	4	4200	-177.7%	-60.6%	-26888	27444	-93.7%	-39.9%
690	0	-1070	2570	-290	-1220	6550	10	30.0	2547	-1266	4	2700	-45.2%	-60.6%	-21510	29230	-116.6%	-39.9%
-280	-170	-600	760	3000	-140	5760	14	35.7	1466	-829	6	3300	-4.2%	-63.0%	15690	11230	47.9%	31.2%
1020	0	0	-420	-300	-6970	7790	11	36.4	1045	-1594	2	2700	-258.1%	-63.0%	12380	16600	46.2%	31.2%
-963	-988	-1600	-2325	2800	-5088	11400	14	35.7	1463	-1377	5	4200	-121.1%	-63.0%	16950	15225	40.7%	31.2%
850	0	0	-20	500	-4590	6620	12	41.7	668	-1134	4	1800	-255.0%	-63.0%	5800	12470	32.5%	31.2%
0	-2285	0	0	0	-2285	2285	1	0.0	0	-2285	1	15000	-15.2%	-63.0%	42941	10487	28.9%	31.2%
925	-1500	0	1469	1819	2063	3725	10	40.0	2010	-996	3	4200	49.1%	-63.0%	10506	14525	25.2%	31.2%
0	-2470	0	-2725	0	-4525	5225	10	40.0	1253	-1590	3	3000	-150.8%	-63.0%	690	14095	2.3%	31.2%
-600	956	0	-2700	413	-3750	4313	17	70.6	230	-1303	2	5400	-69.4%	-69.4%	-5588	6094	-56.4%	-56.4%
-525	-280	-340	-1920	-130	-3110	3520	40	50.0	171	-327	5	9000	-34.6%	-70.3%	-3110	3520	-10.5%	-70.3%
-188	-138	-525	-3225	800	-4575	6638	42	33.3	466	-396	7	9450	-48.4%	-70.3%	-4575	6638	-48.	

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			Tested	(6)	2002	2003	2004	2005	2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007
Col.17 (1)	(2)	(3)	(4)	(5)	(6)	2002	2003	2004	2005	2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
	Hi-Lo Swing	346		Cotton	1/01	-5305	-1620	5245	-5490	-400	0	700	-1600	0	0	0	2145
	Hi-Lo Swing	346		Lumber	1/01	7106	-13277	2233	5093	1859	1837	0	-297	-418	1089	0	3146
	Hi-Lo Swing	346		Coffee	1/01	-8906	-2663	-13237	14382	262	0	2363	0	-3188	0	0	4425
	Hi-Lo Swing	346		Corn	1/01	1637	-2626	6589	-2864	798	-1150	4300	0	0	1663	0	-4000
	Hi-Lo Swing	346		Jap Yen	1/01	8637	-3250	-5989	8650	-7438	0	-188	163	0	313	-2713	0
	Hi-Lo Swing	346		Bonds	1/01	-1130	-7310	-1660	-610	5580	0	3270	0	-3320	-3360	-320	0
231	STC S&P DayTrade	258	*	S&P	4/97	45950	10225	17925	-7025	-7150	-5600	2775	1100	1200	2025	1650	-750
232	AG-Xtreme Tier 1	464	*	S&P	3/04	n/a	n/a	1300	2000	22050	300	3325	6350	5050	-3850	1100	250
233	Benchmark	182		Coffee	4/93	-2757	336	3130	4595	9825	-2456	131	0	-1706	769	0	5681
	Benchmark	182		Jap Yen	4/93	8224	-16288	2488	4624	-3388	0	-563	-2925	0	675	-750	-2575
	Benchmark	182		Euro \$	4/93	1050	-1025	-575	-1225	750	0	-100	0	0	-625	0	0
	Benchmark	182		O Juice	4/93	-1486	5378	-1725	1168	5147	-3585	0	413	-2018	-3525	0	375
	Benchmark	182		Cotton	4/93	-6510	11965	-5470	-1240	-6770	0	700	0	0	-1125	0	-1915
234	Market Rider	383		\$ Index	4/02	815	11213	9925	-5813	1138	0	2188	0	-2825	-1625	0	0
	Market Rider	383		Euro C	4/02	9213	18138	16700	-13025	-1763	0	3538	0	-4175	-3663	0	0
	Market Rider	383		B Pound	4/02	6588	769	13013	-14063	425	-1331	2469	0	0	-281	-1344	-2025
	Market Rider	383		Jap Yen	4/02	1925	1200	-17688	6200	-15638	0	238	-3150	0	450	-1763	-3100
	Market Rider	383		S Franc	4/02	1675	10213	-13213	-7738	-4413	0	5063	0	-4538	-1975	-88	0
235	DCS II	111		Jap Yen	01/90	6787	-11475	-14064	2325	-11852	0	-338	-3875	0	1088	0	-3563
	DCS II	111		Coffee	01/90	-4501	-4519	-4706	6226	-13182	-2719	-1031	0	-2719	-731	0	5681
	DCS II	111		Sugar	01/90	1601	-3068	-1725	1366	9599	0	-739	0	0	-291	0	1400
	DCS II	111		S Franc	01/90	1963	-6050	5150	-4826	-6326	0	2163	0	-4650	-1150	0	0
	DCS II	111		Bellies	01/90	-9216	-9668	-652	8152	-9856	-3112	0	0	-2232	-104	-888	0
236	William Tell Bonds	262		Bonds	9/97	2460	6080	8660	-6440	1770	1220	-1260	1390	-2660	1740	-10	-2830
237	Fujiko.N	524	*	Mini S&P	12/05	n/a	n/a	n/a	-1250	-4325	-588	263	-763	600	863	-238	775
238	Grand Cayman System	177		Bonds	8/92	-770	2830	3050	-3000	4700	0	3280	0	-4000	-2610	-640	-3140
	Grand Cayman System	177		Jap Yen	8/92	3037	-6262	-14025	-4863	-2576	0	-188	0	0	3525	-2713	0
	Grand Cayman System	177		Cotton	8/92	-5885	-10955	11010	-3480	2840	0	700	0	0	-1100	0	3210
	Grand Cayman System	177		Euro \$	8/92	675	-825	-850	-725	-575	0	-200	-375	0	0	-175	0
	Grand Cayman System	177		Sugar	8/92	-471	135	-223	1625	4323	0	0	0	0	0	0	0
	Grand Cayman System	177		Cattle	8/92	-200	4156	-7580	1888	-3752	-980	856	-1004	-240	0	1656	0
	Grand Cayman System	177		B Pound	8/92	4825	-2513	-1795	-7144	-1469	-3200	0	0	0	0	0	0
239	Anticipation	224		Coffee	5/95	-1331	0	3414	31147	7951	1763	2325	1425	-2494	413	-975	-469
240	Dr. Jenkins System	62		Jap Yen	6/88	7913	-6426	-8813	2876	-3939	-1200	-738	-550	2488	-963	-2850	-2950
	Dr. Jenkins System	62		B Pound	6/88	4525	9075	805	5658	-5770	-563	2938	-2263	-3650	-2288	-2063	-525
	Dr. Jenkins System	62		Gold	6/88	-5570	9610	260	1320	-1030	-310	3970	-3490	-2800	0	-1810	700
241	Lil' Dipper	274		Bonds	6/98	7430	-2800	6500	-110	-1940	-1170	2380	0	-3080	0	720	0
242	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
243	RC Success 3	519	*	S&P	11/05	n/a	n/a	n/a	-7350	-9475	-2750	700	-225	-1400	-325	2875	-2325
	RC Success 3	519	*	Mini S&P	11/05	n/a	n/a	n/a	-638	-2850	-713	-38	-88	-300	-150	-463	-813
244	T-Bonds Day_Trade	139	*	Bonds	1/84	-760	10	-3410	-960	-2230	360	-530	350	-1270	-650	620	-720
245	Serendipity	297		Bonds	1/99	3510	2110	-180	3330	2160	-70	680	-1320	260	-290	-1330	-360
246	Bond Blaster	397		Bonds	7/02	3840	1240	-4610	-4590	-4880	80	230	-750	-880	-850	-450	-190
247	AG Xtreme 2	484	*	S&P	12/04	n/a	n/a	-2325	-7800	24200	-400	4000	8350	1175	-4050	-800	-3350
248	Aberration Plus	300		Euro C	3/99	5487	5662	5162	2762	-6026	0	-963	0	-3725	0	0	0
	Aberration Plus	300		B Pound	3/99	3413	-1114	6468	-4164	3907	0	1863	0	0	-800	0	0
	Aberration Plus	300		Jap Yen	3/99	3201	-687	-4288	4311	-7163	0	-2600	0	0	550	-1250	0
	Aberration Plus	300		S Franc	3/99	2800	-2687	5187	-1187	-9952	0	-3813	0	-3213	0	0	0
	Aberration Plus	300		Bonds	3/99	2180	-7950	-1630	-5050	3100	-940	0	0	0	-2900	0	0
	Aberration Plus	300		Coffee	03/99	-6150	-9544	-5400	11194	-2720	0	1969	0	-2719	0	0	3356
	Aberration Plus	300		T Note	03/99	7020	-9550	-2890	-8670	880	-680	0	0	0	-1870	0	0
249	Cyclone	250	*	S&P	07/96	49175	6725	4500	-29650	-30200	-7950	-8800	-4625	250	9800	8350	3875
250	EuroDollar Indicator	221		Euro \$	5/95	-575	-1900	-425	-625	25	-175	-175	-375	0	0	-225	-575
251	EVE T Bond	288		Bonds	3/98	-4510	6750	13840	1050	-990	0	-480	-1260	0	-510	-150	0
252	Lil Gapper	247		Jap Yen	1/91	-2240	-12588	-8977	-9188	-9864	-338	400	1325	1063	38	-263	-1138
	Lil Gapper	247		B Pound	1/91	-13540	-10462	-16352	-14714	-1731	38	-1194	969	-419	-2381	-1675	-800
	Lil Gapper	247		S Franc	1/91	-9165	-9139	-237	-15589	-10052	-725	-600	-1438	-3025	-938	-838	-113
253	Second Income	114	*	S&P	2/91	9700	-43400	-20075	-5125	-30975	-7975	-5150	-225	-3975	3400	-6250	-7400
254	XS Bonds	267		Bonds	11/97	-7040	2120	13550	-3360	5650	0	580	-1520	0	-570	-1710	0
255	Qtech Wheat	493		Wheat	4/05	n/a	n/a	n/a	-4000	4450	525	2575	1800	575	-2288	-325	3100
256	Reverse Trend Entry	123		Cattle	8/89	-1204	-9324	-404	-4312	312	-836	-2020	336	1224	0	1908	-1408
257	Strategic	335		S Franc	10/99	-7013	775	-4727	-6688	8488	1188	875	0	-2750	1363	-638	-1388
	GK-Interest Trader	348		T Note	2/01	5220	2130	-6380	-6910	3200	0	1650	0	-2420	-1870	0	0
	GK-Interest Trader	348		Bonds	2/01	-3220	5090	-8200	-30	1170	0	3270	0	-4860	-3620	0	-2390
259	GK Meat Trader I	488		Pork Bellies	11/04	n/a	n/a	0	57	-855	0	0	0	0	0	0	0
	GK Meat Trader I	488		Live Cattle	11/04	n/a	n/a	0	0	525	0	0	0	0	0	0	0
	GK Meat Trader I	488		Feeder Cattle	11/04	n/a	n/a	-1700	830	-8915	0	-8390	0	0	0	0	0
	GK Meat Trader I	488		Live Hogs	11/04	n/a	n/a	0	-2427	-4535	0	-4535	0	0	0	0	0
260	NCR	204		Bonds	12/93	500	-7480	4050	-920	-4930	-1030	-1700	750	-3280	1800	-1340	-150
261	Cowbelle	588		Feeder Cattle	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-2500	0	0	-2925
262	Murlantic Cattle Method	34		Cattle	6/82	-3040	-952	-2580	-5816	1144	-876	1804	-1284	-1072	-640	-876	-644
263	Vixen	442	*	Mini Midcap	2/05	n/a	n/a	n/a	-7930	-8245	-1830	-455	-1075	-345	-40	-1735	-475
	Vixen	442	*	Mini Russell	2/05	n/a	n/a	n/a	-6790	-8070	-1830	-455	-385	480	-495	-3410	-2380

					All Statistics Based On Last 12 Months Performance											Combined				
					12 Mos		12 Mos		Max			Min.			%Chng		Total	Total	%Chng	%Chng
May	Jun	Jul	Aug	Sep	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min. Req	Comb-ined	Total	Total	Min. Req	%Chng	%Chng	
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap. Since	Release	Min. Req	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	
0	-1570	0	-2575	0	-2900	4145	6	50.0	1382	-2349	1	3000	-96.7%	-77.4%	2165	12155	10.6%	-13.2%		
0	-6171	0	-1529	44	-2299	7700	9	44.4	1529	-1680	3	3300	-69.7%	-77.4%	1254	15565	5.6%	-13.2%		
0	-3394	0	-3056	4725	1875	6450	6	50.0	3838	-3213	2	5400	34.7%	-77.4%	-2606	26250	-7.1%	-13.2%		
0	-1438	0	725	-1650	-1550	6363	8	50.0	1831	-2219	2	1500	-103.3%	-77.4%	-1750	6763	-17.1%	-13.2%		
963	0	-1388	-2950	513	-5288	6088	8	50.0	488	-1810	2	6000	-88.1%	-77.4%	-12175	16363	-29.7%	-13.2%		
10	0	-850	-360	-290	-5220	8490	8	25.0	1640	-1417	3	2700	-193.3%	-77.4%	-23210	23210	-125.8%	-13.2%		
-175	-7950	-2450	-6950	-4125	-19250	28225	123	36.6	1108	-886	10	23625	-81.5%	-81.5%	141013	43450	56.0%	56.0%		
-5450	-1150	-4725	-4775	-15925	-19500	37125	156	43.6	1049	-1033	10	23625	-82.5%	-82.5%	-4125	37125	-4.8%	-4.8%		
-2831	-1013	0	-131	4725	3169	5775	10	40.0	3656	-1909	3	5400	58.7%	-82.7%	125663	34725	157.8%	49.7%		
2313	0	-975	2963	-988	-2825	6138	11	27.3	1983	-1098	3	6000	-47.1%	-82.7%	27238	32950	30.8%	49.7%		
350	0	0	-1850	150	-2075	2225	7	28.6	250	-515	3	2100	-98.8%	-82.7%	2400	6850	7.7%	49.7%		
0	3803	-1200	-4208	-1650	-11595	11595	14	28.6	2222	-2050	4	4200	-276.1%	-82.7%	4148	13193	6.7%	49.7%		
0	480	0	-830	-1105	-3795	5110	9	33.3	1312	-1287	3	3000	-126.5%	-82.7%	-7615	39330	-17.2%	49.7%		
1113	425	-1263	-194	700	-1481	5938	11	36.4	1664	-1164	4	3300	-44.9%	-83.1%	13609	11425	73.9%	-9.8%		
2100	325	-3300	-4550	1888	-7838	16125	12	33.3	3072	-2513	4	6300	-124.4%	-83.1%	17888	30913	50.9%	-9.8%		
275	-1644	0	-2156	1494	-4544	7375	13	23.1	1890	-1022	5	4200	-108.2%	-83.1%	1050	21013	4.5%	-9.8%		
2800	0	-1838	2100	513	-3750	7563	10	60.0	1017	-2463	2	6000	-62.5%	-83.1%	-24838	38525	-74.1%	-9.8%		
-1800	0	-1663	-838	3513	-2325	10900	10	30.0	2858	-1557	7	4200	-55.4%	-83.1%	-20863	39063	-89.0%	-9.8%		
1375	0	13	2350	513	-2438	6688	8	62.5	1068	-2593	2	6000	-40.6%	-83.1%	54000	45400	50.0%	16.2%		
0	-6206	0	-131	4725	-3131	7856	10	30.0	4469	-2363	3	5400	-58.0%	-83.1%	23325	83381	24.0%	16.2%		
-437	-594	-426	0	-1646	-2733	3102	8	12.5	1400	-590	5	2400	-113.9%	-83.1%	5477	10394	12.7%	16.2%		
-2525	0	-813	-1013	3513	-4475	10150	9	33.3	1892	-1690	6	4200	-106.5%	-83.1%	6225	29113	8.2%	16.2%		
0	3156	584	-1120	-1460	-5176	8100	10	30.0	2165	-1667	3	3600	-143.8%	-83.1%	-25944	48200	-40.0%	16.2%		
220	-1900	1630	0	200	-2260	5840	25	64.0	470	-1087	2	2700	-83.7%	-83.7%	12870	12420	46.5%	46.5%		
-1350	-1063	-1625	75	-1013	-4063	5625	176	42.0	232	-208	7	4725	-86.0%	-86.0%	-8550	9200	-98.7%	-98.7%		
1100	0	0	-1110	-290	-7410	10690	9	33.3	1507	-1987	4	2700	-274.4%	-88.2%	50470	16860	121.2%	30.1%		
0	0	0	-1838	513	-700	4550	5	40.0	2019	-1579	2	6000	-11.7%	-88.2%	75063	37500	81.1%	30.1%		
0	-2425	0	-1320	0	-935	3745	6	50.0	1693	-2005	1	3000	-31.2%	-88.2%	32030	19935	69.3%	30.1%		
0	0	-150	-750	75	-1575	1650	8	12.5	75	-236	7	2100	-75.0%	-88.2%	4800	4400	14.8%	30.1%		
0	0	0	0	0	0	0	0	0.0	0	0	0	2400	0.0%	-88.2%	4726	6518	12.8%	30.1%		
-1804	0	-1752	0	-1276	-4544	4832	9	33.3	928	-1220	2	2550	-178.2%	-88.2%	-11824	20700	-30.1%	30.1%		
0	0	0	-2306	419	-5088	6244	4	25.0	1156	-2081	3	4200	-121.1%	-88.2%	-48656	66113	-75.1%	30.1%		
-1894	-919	1069	1369	-6394	-4781	11456	169	50.3	445	-507	4	5400	-88.5%	-88.5%	158513	25594	233.3%	233.3%		
638	-1450	-2113	2325	-5213	-12575	13663	36	30.6	1134	-1003	5	6000	-209.6%	-95.8%	30375	29338	25.9%	6.8%		
388	-1550	2275	844	-1106	-7563	11950	28	32.1	1031	-885	11	4200	-180.1%	-95.8%	8831	44525	10.7%	6.8%		
1510	-2960	-1980	-470	6500	-1140	11300	19	26.3	2798	-1080	6	12000	-9.5%	-95.8%	-9560	24780	-4.1%	6.8%		
0	0	0	1150	-2680	-2680	3890	9	66.7	773	-2443	1	2700	-99.3%	-99.3%	12390	6450	48.3%	48.3%		
n/a	110	755	-760	-4140	-4035	5035	35	40.0	342	-420	11	4050	-99.6%	-99.6%	-4035	5035	-99.6%	-99.6%		
2575	-9825	11200	-26125	2150	-23475	36800	182	36.3	1699	-1171	18	23625	-99.4%	-108.8%	-38025	64150	-84.0%	-88.4%		
838	-2813	2063	-5325	438	-7363	9463	181	34.3	326	-232	19	4725	-155.8%	-108.8%	-10013	15625	-110.6%	-88.4%		
100	-350	720	-390	290	-1470	2980	39	48.7	248	-309	4	1350	-108.9%	-108.9%	-34480	40120	-121.1%	-121.1%		
0	-1330	350	380	0	-3030	4370	11	36.4	453	-692	4	2700	-112.2%	-112.2%	10020	9610	42.0%	42.0%		
-530	-140	820	-660	200	-3120	3790	33	36.4	303	-322	6	2700	-115.6%	-115.6%	-11680	18700	-81.1%	-81.1%		
-6000	2150	-6050	-13000	-10975	-28950	42650	130	42.3	1121	-1208	9	23625	-122.5%	-122.5%	-26825	42650	-40.1%	-40.1%		
-1400	-1413	0	-4175	4450	-7225	11675	7	28.6	3000	-2647	4	6300	-114.7%	-127.8%	19038	16738	34.9%	-17.9%		
-813	-775	0	-2775	0	-3300	5163	5	20.0	1863	-1291	4	4200	-78.6%	-127.8%	1075	8656	3.0%	-17.9%		
0	0	-3563	-2700	513	-9050	9563	6	33.3	532	-2527	3	6000	-150.8%	-127.8%	-900	18563	-1.7%	-17.9%		
0	0	-1963	0	1050	-7938	8988	5	40.0	863	-3221	2	4200	-189.0%	-127.8%	-6188	19550	-16.8%	-17.9%		
50	0	-1080	0	-1010	-5880	5880	5	20.0	50	-1483	2	2700	-217.8%	-127.8%	-15860	19610	-67.8%	-17.9%		
-2831	0	0	-2606	75	-2756	5438	6	50.0	1800	-2719	2	5400	-51.0%	-127.8%	-32475	38381	-69.4%	-17.9%		
140	0	-540	-180	170	-2960	3130	6	33.3	155	-817	2	1800	-164.4%	-127.8%	-12130	22680	-77.8%	-17.9%		
-5700	-1825	3925	-26350	-2225	-31275	37700	333	30.3	1457	-768	13	23625	-132.4%	-132.4%	112525	84100	41.7%	41.7%		
0	0	-275	-800	-300	-2900	2900	12	0.0	0	-242	12	2100	-138.1%	-138.1%	3725	6725	14.1%	14.1%		
-530	-310	-1030	40	420	-3810	4270	15	20.0	703	-493	9	2700	-141.1%	-141.1%	6420	19650	24.4%	24.4%		
-2275	-363	-700	75	63	-2113	5838	98	34.7	264	-173	14	6000	-35.2%	-144.1%	-133150	139738	-130.5%	-204.5%		
-1669	-375	931	1038	-913	-6450	8813	104	34.6	252	-228	7	4200	-153.6%	-144.1%	-177900	181800	-249.2%	-204.5%		
-950	-75	-1675	-650	-1163	-12188	13113	101	29.7	198	-255	11	4200	-290.2%	-144.1%	-189513	190050	-265.4%	-204.5%		
-9825	4525	2325	1400	-7450	-36600	40000	153	25.5	2015	-1011	10	23625	-154.9%	-154.9%	-194238	207750	-48.6%	-48.6%		
-1560	3030	-3310	2290	-1520	-4290	5640	12	33.3	1478	-1274	5	2700	-158.9%	-158.9%	11390	17910	41.8%	41.8%		
1575	-6775	-200	-2150	-2800	-4388	14275	51	49.0	953	-1084	5	2700	-162.5%	-162.5%	-8838	14275	-130.9%	-130.9%		
-596	0	-700	-732	-1684	-4508	5120	15	26.7	939	-752	5	2550	-176.8%	-176.8%	-29960	33180	-63.8%	-63.8%		
0	0	-1963	-3125	-1838	-8275	10338	11	36.4	856	-1673	6	4200	-197.0%	-197.0%	-12225	25313	-36.0%	-36.0%		
-930	0	0	320	170	-3080	6610	9	44.4	1043	-1448	4	1800	-171.1%	-197.3%	-9640	23730	-79.3%	-104.0%		
1400	0	0	700	-300	-5800	10870	9	33.3	2117	-2023	4	2700	-214.8%	-197.3%	-21950	26590	-120.4%	-104.0%		
0	0	0	0	1525	1525	0	1	100.0	1525	0	0	3600	42.4%	-210.1%	727	7760	6.9%	-83.6%		
0	0	0	0	-1763	-1763	1763	1	0.0	0	-1763	1	2550	-69.1%	-210.1%	-1238	1763	-16.6%	-83.6%		
0	0	-7015	0	1175	-14230	15405	3	33.3	1175	-7698	2	3300	-431.2%	-210.1%	-15625	16800	-162.3%	-83.6%		
0	0	0	0	-6530	-11065	11510	3	33.3	445	-5752	2	2700	-409.8%	-210.1%	-13492	13937				

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)					Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007
		# (3)	Day Trd.			2002	2003	2004	2005	2006							
264	Qtech Beans	492		Soybeans	4/05	n/a	n/a	n/a	-7150	-6363	-3450	-2863	0	-2575	-400	1825	3175
265	Sidewinder	298		Bonds	1/99	10870	-4460	1860	-10150	1330	80	-2570	0	-2580	-2570	-620	0
266	EGE7 High Low	473		Euro C	8/04	n/a	n/a	-17488	-27775	-31363	-1963	-1588	-6563	-238	-2825	-6588	-4238
267	BondPat	121	*	Bonds	3/91	-5980	-5810	10060	-13380	-5850	-1270	-1230	-120	-1670	-600	-160	-490
268	TBond 2000	251	*	Bonds	11/96	-30070	-18050	-29070	-15210	-14790	-3540	-2620	-210	-1000	-2470	-1310	-1650

FOREX REPORT

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net Profit/Loss Per Year (6)		Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	June 2007
		# (3)	Day Trd.			2005	2006									
1	Swing Reversal ST	F3		BP/DX	2/06	n/a	18970	3760	3640	-1380	4370	-5350	-7320	440	600	3850
2	Dual Thrust	F5		SF/JY	9/06	n/a	-2023	-1502	-1001	1379	-51	199	-745	-1583	-504	2820
	Dual Thrust	F5		EC/JY	9/06	n/a	3761	-662	-1018	3842	3503	1971	1845	298	1056	141
	Dual Thrust	F5		BP/DX	9/06	n/a	6900	-1470	1890	2980	2520	-3680	2920	2430	-490	2760
	Dual Thrust	F5		EC/AD	9/06	n/a	-1946	-637	1116	-2835	-205	-1079	-2016	-2885	2724	-1585
	Dual Thrust	F5		EC/DX	9/06	n/a	-7600	-4590	1620	-480	-2610	530	-470	1340	-2460	240
	Dual Thrust	F5		DX/SF	9/06	n/a	-383	2278	1447	-1444	443	1417	-3123	-1596	407	3401
	Dual Thrust	F5		EC/BP	9/06	n/a	4033	0	98	702	-2674	1637	3433	819	1079	-1465
	Dual Thrust	F5		BP/JY	9/06	n/a	3991	-3027	176	5825	9263	6867	15073	-5169	39	2458
	Dual Thrust	F5		DX/JY	9/06	n/a	-490	1829	-1467	-1315	-75	2255	-4665	-962	-2668	2402
3	Qtech Portfolio FX	F6		EC/DX	9/06	n/a	-850	-520	2680	410	2010	1360	1920	-1850	-3980	3145
	Qtech Portfolio FX	F6		AD/DX	9/06	n/a	-4990	-1380	170	-2860	1300	700	-1680	-2450	-2130	-726
	Qtech Portfolio FX	F6		BP/DX	9/06	n/a	5890	1830	1230	1500	4370	-260	-4670	1620	3620	4203
	Qtech Portfolio FX	F6		EC/BP	9/06	n/a	-7453	-2957	-1812	-2272	1059	-941	-1437	2360	218	-151
	Qtech Portfolio FX	F6		EC/SF	9/06	n/a	-1205	-869	-309	-378	-160	-222	1561	-1094	1959	-92
	Qtech Portfolio FX	F6		DX/SF	9/06	n/a	2163	1513	1312	312	1323	1575	-830	-1575	1020	446
	Qtech Portfolio FX	F6		EC/JY	9/06	n/a	152	-659	1471	8	3363	-701	5323	-695	-1668	1037
	Qtech Portfolio FX	F6		DX/JY	9/06	n/a	-2510	-1652	-1290	-67	-876	1352	-1605	-134	1043	284
4	Dual Thrust 2.0 Long	F7		EC/AD	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-854	1487	-1766	-1454
	Dual Thrust 2.0 Short	F7		BP/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1457	-3513	-2641	-553
	Dual Thrust 2.0 Long	F7		DX/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1836	2034	-570	119
	Dual Thrust 2.0 Short	F7		DX/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	3044	482	-1994	-1433
	Dual Thrust 2.0 Long	F7		DX/SF	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-424	249	2156	1257
	Dual Thrust 2.0 Short	F7		DX/SF	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	990	1448	-1015	1831
	Dual Thrust 2.0 Long	F7		BP/DX	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1830	2410	-1110	4540
	Dual Thrust 2.0 Short	F7		BP/DX	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-360	-2350	1320	-540
	Dual Thrust 2.0 Short	F7		EC/AD	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2210	550	-271	2473
	Dual Thrust 2.0 Long	F7		SF/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-752	2156	-665	-631
	Dual Thrust 2.0 Short	F7		SF/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-450	-1183	-855	-260
	Dual Thrust 2.0 Long	F7		EC/BP	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2148	80	481	-1204
	Dual Thrust 2.0 Short	F7		EC/BP	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-803	-60	501	883
	Dual Thrust 2.0 Long	F7		EC/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1646	4822	-148	1163
	Dual Thrust 2.0 Short	F7		EC/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2993	-1718	-199	-10
	Dual Thrust 2.0 Long	F7		BP/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1451	6798	-114	4546
5	Delphi-Forex	F4		EC/DX	9/05	3260	-1700	2380	570	-3440	550	480	-1880	1180	-2350	1163
	Delphi-Forex	F4		BP/DX	9/05	11920	-5250	400	1790	-4130	3750	-4500	310	-100	-230	2653

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

															Combined			
<----- All Statistics Based On Last 12 Months Performance ----->															Total	Total	%Chng	%Chng
May	Jun	Jul	Aug	Sep	12 Mos	12 Mos	Max	Min.	%Chng	Comb-	Total	Total	Min.Req	%Chng				
2007	2007	2007	2007	2007	Net	Max	Con.	Req'd	Min.Req	ined	Net	Max	Cap.Since	Cap.Since				
					P/L	DD	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release	Release				
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
-2775	-63	2725	-1438	-3650	-9488	11275	44	47.7	774	-1118	5	2400	-395.3%	-395.3%	-16688	20075	-278.1%	-278.1%
-2580	0	-2120	2120	-900	-11740	13040	11	36.4	780	-2125	4	2700	-434.8%	-434.8%	7920	27040	33.2%	33.2%
-4638	-3038	-2988	-13	1413	-33263	36188	463	28.9	494	-302	13	6300	-528.0%	-528.0%	-99775	104888	-487.3%	-487.3%
-1200	-1430	490	510	-1810	-8980	8980	147	38.1	260	-259	11	1350	-665.2%	-665.2%	-77100	84590	-339.3%	-339.3%
-1370	-130	-890	-3350	-210	-18750	20340	210	40.5	267	-332	8	1350	-1388.9%	-1388.9%	-185480	190720	-1239.6%	-1239.6%



															Combined			
<----- All Statistics Based On Last 12 Months Performance ----->															Total	Total	%Chng	%Chng
July	Aug	Sep	12 Mos	12 Mos	Max	Min.	%Chng	Comb-	Total	Total	Min.Req	%Chng						
2007	2007	2007	Net	Max	Con.	Req'd	Min.Req	ined	Net	Max	Cap.Since	Cap.Since						
			P/L	DD	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release	Release						
			(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)		
2622	714	1991	7937	14810	357	36.7	701	-371	14	12000	66.1%	66.1%	20887	14810	104.4%	104.4%		
1569	2269	-2815	36	4250	94	37.2	585	-346	7	12000	0.3%	60.5%	-863	5246	-6.6%	58.0%		
6791	4805	-2214	20359	4296	83	44.6	1279	-587	5	12000	169.7%	60.5%	21959	4296	168.9%	58.0%		
6568	-3411	1298	14315	6480	92	41.3	1340	-678	5	12000	119.3%	60.5%	17846	6480	137.3%	58.0%		
-1242	7774	-1839	-2710	10289	94	34.0	1047	-583	12	12000	-22.6%	60.5%	-2301	10289	-15.3%	58.0%		
-943	4758	1193	-1872	10395	94	30.9	978	-466	9	12000	-15.6%	60.5%	-6022	13155	-46.3%	58.0%		
-3528	-813	-2848	-3959	8912	110	31.8	682	-371	8	12000	-33.0%	60.5%	-6624	8913	-44.2%	58.0%		
-291	-1677	1534	3195	6085	79	35.4	714	-329	11	12000	26.6%	60.5%	6427	6085	49.4%	58.0%		
2625	4688	-689	38132	9693	92	51.1	1637	-863	7	12000	317.8%	60.5%	39148	9693	301.1%	58.0%		
2429	271	-173	-2140	9347	102	36.3	704	-434	9	12000	-17.8%	60.5%	-1675	9347	-12.9%	58.0%		
430	942	5653	12200	7170	135	45.9	582	-327	9	12000	101.7%	6.8%	8780	7170	67.5%	2.2%		
-4781	3298	35	-10504	15560	143	37.8	402	-362	9	12000	-87.5%	6.8%	-11424	16490	-87.9%	2.2%		
-467	-7446	-749	4781	13980	124	50.8	820	-768	8	12000	39.8%	6.8%	6111	13980	47.0%	2.2%		
-114	-1297	-5168	-12513	12723	155	29.7	384	-277	10	12000	-104.3%	6.8%	-12924	13411	-99.4%	2.2%		
1312	-1664	469	513	3680	144	47.2	269	-234	6	12000	4.3%	6.8%	864	3680	6.6%	2.2%		
-778	-1857	416	2878	3920	129	40.3	488	-292	11	12000	24.0%	6.8%	1904	3920	14.6%	2.2%		
3921	3437	-1028	13809	4409	135	50.4	749	-555	4	12000	115.1%	6.8%	13140	4409	101.1%	2.2%		
1243	-578	-2344	-4623	6070	126	42.1	512	-436	7	12000	-38.5%	6.8%	-4124	6070	-31.7%	2.2%		
2116	5864	-4151	1241	6013	46	37.0	1208	-667	7	12000	10.3%	6.3%	1247	6013	10.4%	6.3%		
250	10458	-1389	4068	12240	50	32.0	1937	-792	7	12000	33.9%	6.3%	4068	12240	33.9%	6.3%		
-2315	-1841	-972	-1709	7740	60	45.0	556	-507	6	12000	-14.2%	6.3%	-1709	7739	-14.2%	6.3%		
1595	2213	1279	5188	4369	56	41.1	781	-388	5	12000	43.2%	6.3%	5187	4369	43.2%	6.3%		
-1912	1270	-2800	-203	3971	53	43.4	425	-333	10	12000	-1.7%	6.3%	-203	3971	-1.7%	6.3%		
-481	378	2677	5831	1991	53	52.8	513	-341	6	12000	48.6%	6.3%	5831	1991	48.6%	6.3%		
1443	897	3773	13783	4086	55	54.5	1037	-691	4	12000	114.9%	6.3%	13783	4086	114.9%	6.3%		
-1593	3131	733	341	8161	58	36.2	928	-517	12	12000	2.8%	6.3%	341	8161	2.8%	6.3%		
-588	-690	4333	8018	7621	57	49.1	1021	-709	7	12000	66.8%	6.3%	8018	7621	66.8%	6.3%		
-1437	-2323	1852	-1801	8092	59	49.2	468	-513	8	12000	-15.0%	6.3%	-1801	8092	-15.0%	6.3%		
908	1482	-608	-966	3693	55	34.5	434	-255	6	12000	-8.1%	6.3%	-966	3693	-8.1%	6.3%		
-469	-1414	1719	1341	3706	46	41.3	577	-356	7	12000	11.2%	6.3%	1341	3706	11.2%	6.3%		
-1884	-859	-4426	-6648	7439	56	35.7	492	-458	7	12000	-55.4%	6.3%	-6648	7439	-55.4%	6.3%		
-2482	-4279	4500	5220	11916	59	50.8	1143	-1000	5	12000	43.5%	6.3%	5220	11916	43.5%	6.3%		
3192	-4279	4500	4479	11993	59	50.8	1148	-1031	5	12000	37.3%	6.3%	4479	11993	37.3%	6.3%		
5792	-10637	-4975	-41	16286	62	45.2	1659	-1370	4	12000	-0.3%	6.3%	-41	16268	-0.3%	6.3%		
1279	1875	1415	3222	5600	74	41.9	672	-410	5	12000	26.9%	-0.6%	5272	8320	21.1%	21.0%		
-1440	1523	-3384	-3358	6657	85	44.7	706	-642	5	12000	-28.0%	-0.6%	5252	10907	21.0%	21.0%		

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.

by George Pruitt



Making Visual Basic For Excel Test Your Trading Ideas - Part 3

Expanding Our Testing Capabilities With Indicators

Now that we have the core testing engine programmed let's go ahead and program a handful of indicators into subroutines so we can use them in our testing. I got tired of using the same old data that was used in the last two installments, so I have populated the latest SystemTester.xls workbook with November Crude Oil data. I only picked five popular indicators to include in our Visual Basic code, but once you see how they are programmed you should have no problem adding more.

One of the easiest indicators to program is the simple moving average so we will start with that one. As you know you can calculate the moving average on differ-

ent prices. The most popular of course is the close. Since we want to make our indicators as flexible as possible, we should allow the user to pass any price stream (open, high, low or close) to our subroutine and return the moving average of whatever length they choose. Visual Basic is very flexible language and therefore great for the inexperienced programmer. Take a look at the following code to see how simple the process is of adding an indicator to our program.

*Download the code used in George's Corner at
<ftp://www.FuturesTruth.com/pub/SystemTester.xls>.*

Function Average(dataList, length, index)

Dim i As Integer
Dim sum, As Double

For i = index - (length - 1) To index
sum = sum + dataList(i)
Next i
Average = sum / length

End Function

Since we are only need one value passed back to the calling subroutine we can simply use a Function. Functions are similar to subroutines in that information is passed back and forth from the calling program and sub program. The main difference between these two subprograms is in how you invoke them. With a subroutine you must use the keyword **Call** prior to the name of the subroutine, whereas a function is accessed by simply using its name as and parameter list. For example, to use the Average function we would use the following snippet of code:

myAverage = Average(myClose,14,i)

Here we simply assign the 14 day moving average of closing prices to the **myAverage** variable. This

was done by using the function name and the parameters necessary to provide the information that is needed. The function header **Function Average(dataList, length, index)** provides the name of the function (**Average**) and the list of arguments it needs to do the moving average calculation. I used the variable **dataList** so that different data arrays could be passed to the function. We could call the function with **myClose**, **myHigh**, **myLow** or **myOpen** data arrays. Somewhere in the body of the function, the name of the function must be used and assigned the result of a calculation. In the example above we **Dim** dimension two variables **i** and **sum**. These are the only two variables we will need to complete our moving average calculation. Since we will need to look back over n days to sum up the prices, a for loop will be used. The **sum** variable will act like an accumulator and sum up the prices for the last n days. When the loop terminates the sum will be divided by the number of days that we have looked back and the quotient will be assigned to the name of our function - **Average**. That's all there is to this simple indicator. You could use this template to create an exponential or weighted moving average indicator or any other indicator that has just one output. Here is a little more complicated indicator that can be programmed as a function.

Function RSI(dataList, length, index)

Dim i As Integer

Dim diff1, diff2, upSum, dnSum

upSum = 0

dnSum = 0

If rsiVal1 = 0 And rsiVal2 = 0 Then 'seed the original RSI Value

For i = index - (length - 1) To index

If dataList(i) > dataList(i - 1) Then

diff1 = dataList(i) - dataList(i - 1)

upSum = upSum + diff1

End If

If dataList(i) < dataList(i - 1) Then

diff2 = dataList(i - 1) - dataList(i)

dnSum = dnSum + diff2

End If

Next i

rsiVal1 = upSum / length

rsiVal2 = dnSum / length

Else

If dataList(index) > dataList(index - 1) Then

diff1 = dataList(index) - dataList(index - 1)

upSum = upSum + diff1

End If

If dataList(index) < dataList(index - 1) Then

diff2 = dataList(index - 1) - dataList(index)

dnSum = dnSum + diff2

End If

rsiVal1 = (rsiVal1 * (length - 1) + upSum) / length


```

    rsiVal2 = (rsiVal2 * (length - 1) + dnSum) / length
End If
If rsiVal1 + rsiVal2 <> 0 Then
    RSI = (100 * (rsiVal1)) / (rsiVal1 + rsiVal2)
Else
    RSI = 0
End If

End Function

```

This RSI function is a little more complicated because the indicator initially needs to be calculated with the use of simple moving average. Here we once again pass the data array to the function because the RSI can be calculated on any data stream.

```

upSum = 0
dnSum = 0

If rsiVal1 = 0 And rsiVal2 = 0 Then 'seed the original RSI Value
    For i = index - (length - 1) To index
        If dataList(i) > dataList(i - 1) Then
            diff1 = dataList(i) - dataList(i - 1)
            upSum = upSum + diff1
        End If
        If dataList(i) < dataList(i - 1) Then
            diff2 = dataList(i - 1) - dataList(i)
            dnSum = dnSum + diff2
        End If
    Next i
    rsiVal1 = upSum / length
    rsiVal2 = dnSum / length
Else

```

rsiVal1 and rsiVal2 are global parameters (not local to just this function) and if they are equal to zero this must mean we have entered this function for the first time. Once we change these values they will be the same until they are changed again. Just to refresh your memory on the RSI, this indicator first averages the magnitudes between the positive and negative differences between today's close (open, high, low) and yesterday's close. These values will be positive since we are simply looking at the magnitudes of the differences. The RSI is then calculated by dividing the average magnitude of up closes by the sum of the average magnitude of up closes and the average magnitude of down closes. This quotient is then multiplied by 100. This indicator oscillates from 0 to 100. After we initially calculate the RSI (seed), we then use the last rsiVal1 and rsiVal2 to calculate the next value of the RSI.

```

If dataList(index) > dataList(index - 1) Then
    diff1 = dataList(index) - dataList(index - 1)
    upSum = upSum + diff1
End If

```

```

If dataList(index) < dataList(index - 1) Then
    diff2 = dataList(index - 1) - dataList(index)
    dnSum = dnSum + diff2
End If
rsiVal1 = (rsiVal1 * (length - 1) + upSum) / length
rsiVal2 = (rsiVal2 * (length - 1) + dnSum) / length

```

First we calculate the most recent up or down close and then use a simplified moving average calculation to come up with the most recent RSI value. We take the last value of `rsiVal1` and multiply it by `length - 1` and then add the `upSum` and then divide this result by the `length`. This was Welles Wilder's shortcut for calculating averages before the computer era. `rsiVal1` and `rsiVal2` keep their values inside and outside the RSI function because they were declared globally. Hence we can count on them having their last values inside our function. Some times indicators can be more complex and require more than just one value to be calculated. The Bollinger Band indicator is one that outputs two or three different values. The Bollinger Band indicator calculates a moving average and one band above and one band below the average. The distance between the bands and the average is based on the user defined multiple of the standard deviation of the moving average. Most traders like to see one or two standard deviations above/below the moving average line. These bands signify either support or resistance.

```
Sub BollingerBand(dataList, length, numDevs, avg, upBand, dnBand, index)
```

```
Dim i As Integer
```

```
Dim sum, sum1, myDev As Double
```

```
For i = index - (length - 1) To index
```

```
    sum = sum + dataList(i)
    sum1 = sum1 + dataList(i) ^ 2
```

```
Next i
```

```
avg = sum / length
```

```
myDev = ((length * sum1 - sum ^ 2) / (length * (length - 1))) ^ 0.5
```

```
upBand = avg + myDev * numDevs
```

```
dnBand = avg - myDev * numDevs
```

```
End Sub
```

Here we use a subroutine instead of a function. We will want three outputs from this subroutine: `avg`, `upBand` and `dnBand`. The subroutine will need to know the price stream, the number of bars to look back and the number of standard deviations. This subroutine uses a for loop to calculate the sum of prices, and the sum of the prices squared. Again we could be using the open, high, low or close data stream in this loop. The `myDev` variable is assigned the standard deviation calculation based on the length or sample size of the data. Once this variable is changed it stays that way until it is changed again, so we can access

the value in our main loop. Just for a little more practice in coding these indicators the Stochastic programming is also included in the workbook.

If you run the SystemTesterV1.2 module, the values of these indicators are printed out in columns 8 through 14 on "Sheet1". This was accomplished by this following code:

```
Sheets("Sheet1").Select 'Select Sheet1 to access the data
Cells(i + baseRow, 8) = upBand
Cells(i + baseRow, 9) = dnBand
Cells(i + baseRow, 10) = simpleAvg
Cells(i + baseRow, 11) = rsiVal
Cells(i + baseRow, 12) = stoK
Cells(i + baseRow, 13) = stoD

Cells(i + baseRow, 14) = slowD
```

A simple Bollinger Band system was programmed to demonstrate the use of these indicators.

```
If myClose(i) > upBand Then Call Buy("Go-Long", myClose(i), mkt, i)
If myClose(i) < dnBand Then Call Sell("Go-Short", myClose(i), mkt, i)
if myClose(i) < avg Then Call ExitLong("LongLiq",myClose(i),mkt,i)
if myClose(i) > avg Then Call ExitShort("ShortLiq",myClose(i),mkt,i)
```


If the close of the day is above the top Bollinger band then we enter the market on the close. I had to change a little bit of code to allow market orders to be executed on the close of the day. This change has been reflected in latest version of the SystemTester. If the close of the day is less than the bottom Bollinger then we enter the market on the close. If we do get into a long position and the market then retraces back and closes below the moving average we then exit our long position. The same works for short positions. We exit short when the market moves back up through the moving average.

In the next installment, we will add the ability to have multiple sheets of data and have the program test all of them in one run. As usual, just go to our website to download SystemTesterV1.2.xls.

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

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Earlier this decade the notion of the tech sector as a safe haven to invest would have seemed absurd. However, a closer look at this dynamic group of industries could verify what the market has been telling us for the past 12 months. The Morgan Stanley Technology index has returned almost double the S&P's respectable gains of 13%. Despite the sector's reputation for being highly volatile in times of uncertainty, tech has remained incredibly stable and resilient. After posting double digit growth for the past 5 years, earnings on the S&P 500 have begun to slow. As a result, we are seeing money pour into companies that potentially offer more growth – namely technology stocks. Let's take a look at some of the key fundamental reasons behind the shift into tech.

Declining dollar: U.S. technology companies derive more of their revenues from outside the United States than almost any other sector. Capital spending in the technology sector is expected to remain strong as companies around the world update their respective infrastructures. Emerging markets will become increasingly dependent on technology as they strive to catch up to the standard of living of developed markets: technology will drive efficiencies in these markets, resulting in productivity

increases necessary for economic development that leads to an increased standard of living. The weaker dollar is giving these markets greater buying power to purchase even more U.S. technology exports.

Value to Growth: After the market, in particular technology shares, collapsed in 2000-2003 investors focused on more traditional value approaches, rewarding strong consistent earnings over paying premiums for growth companies. Value stocks outpaced growth from 2000 through 2006, but we have seen a strong rotation out of value and into growth over the past year. One could argue that during the six year period from 2000-2006 valuations on traditional value companies became inflated with multiples expanding far beyond their growth prospects while tech became undervalued with multiples that did not accurately reflect growth potential. This environment calls to mind the words of Warren Buffet who said, "I would rather buy a good company at a fair price than a fair company at a good price." The conservative multiples on tech imply that some of these good companies could be purchased at a fair price.

Credit markets: After the tech bubble burst, the survivors were forced to become more efficient. Unlike the excesses we have seen in the financial sector, tech companies have become much smarter about capital allocation. Large tech companies also boast some of the healthiest balances sheets with large cash balances and little debt making them much less vulnerable to the credit markets drying up. Unlike so many companies in other sectors whose ability to make a profit depends on their ability to borrow, tech companies are somewhat immune to the changing lending climate.

Consumer: With the housing market cooling off, high energy prices, and fears of a recession, investors fear the U.S. consumer will start to weaken. With majority of profits being derived from corporate America, technology probably has the least exposure to U.S. consumers than any other sector.

Green: Another key theme we have seen develop this year is that investors are becoming increasingly aware of the social and environmental impact companies have on the world. Technology companies have long been the most eco-friendly and are actively engaged in finding solutions to the environmental issues that threaten the health of our world.

Political Uncertainty: Traditionally companies considered safest were associated with large pharma, food, and utilities. With all the political uncertainty we have going into an election year and the unforeseen legislative risks on the horizon (e.g. healthcare reform, ethanol demand, and pollution control) the accepted logic to take flight to traditionally quality names may no longer hold up.

While we do not believe that indexing in any particular sector is a sound means of investing, we encourage you to change your perception of how you evaluate the tech companies that are changing the way we live and work.

Byron Fields served as a Financial Advisor for American Express Financial Advisors and built his own practice and actively managed his client's accounts. In October 2001, he decided to join CyberTrader. At CyberTrader, he was responsible for all aspects of trading operations. He educated clients on market mechanics, margin, various trading strategies, and risk management for retail and institutional clients. He holds various licenses and registrations with the National Association of Securities Dealers and the Texas State Securities Board. Mr. Fields founded Titleist Asset Management in February 2003. At Titleist Asset Management, Ltd., Mr. Fields serves as President and supervises the solicitation of clients and serves on the investment committee.

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Gartman's Rules of Trading

by John Hill and Michelle Mapes

You may ask who is Dennis Gartman? He doesn't work for a Wall Street financial firm, or appear on magazine covers. He does write a comprehensive daily newsletter on the global capital markets. *The Gartman Letter* is the first thing that many industry insiders and investors read in the morning.

Dennis Gartman revises and publishes his 20 Rules of Trading only once a year, the day after Thanksgiving, so mark your calendars. I believe Gartman's Rules should be a staple for all traders, regardless of experience, and would like to share some of his rules/insights from previous lists.

- 1. Never, ever, ever add to a losing position:** To do so will eventually and absolutely lead to ruin. Remember Long Term Capital Management and its legion of Nobel laureates who broke this rule repeatedly and went into forced liquidation. Learn this lesson... well and early!
- 2. Capital comes in two varieties: Mental Capital, and that which is in your account. Of the two, mental capital is the more important.** Holding losing positions costs measurable sums of actual capital, but it costs immeasurable sums of mental capital.
- 3. The objective is not to buy low and sell high, but to buy high and to sell higher:** We can never know what price is "low." Nor can we know what price is "high." Always remember that Nortel fell from \$85/share to \$2 and seemed "cheap" all times along the way.
- 4. "Markets can remain illogical longer than you or I can remain solvent,"** is a brilliant statement from our good friend, Dr. A. Gary Shilling. Illogical often reigns and markets are inefficient despite what the academics try to tell us.
- 5. Sell that which shows the greatest weakness, and buy that which shows the greatest strength:** Metaphorically, when bearish, throw rocks into the wettest paper sack, for they break most readily. In bull markets, ride the strongest winds.
- 6. Think like a fundamentalist, trade like a technician.** It is imperative that we understand the fundamentals driving a trade, and that we understand the market's technicals also. When we do, then, and only then, should we trade.
- 7. Simplify and simplify again.** Complex systems breed confusion, simplicity breeds elegance.
- 8. Respect "The Box."** Markets often retrace 50-62% of a previous move, with prices falling into "The Box." Know that and use it.

9. Understanding psychology is usually more important than understanding economics. Markets are driven by human beings making human errors... and also making super-human insights.

10. Be patient with winning trades, be enormously impatient with losing trades. Remember, it is quite possible to make large sums trading/investing if we are "right" only 30% of the time, as long as our losses are small and our profits are large.

11. Do more of that which is working and less of that which is not. This is a simple rule in writing; this is a difficult rule to act upon. However, it synthesizes all the modest wisdom we've accumulated over thirty years of watching and trading in markets. Adding to a winning trade while cutting back on losing trades is the one rule that holds--and it holds in life as well as in trading/investing.

12. The Hard Trade is the Right Trade. If it is easy to sell, don't; and if it is easy to buy, don't. Do the trade that is hard to do and that which the crowd finds objectionable. Peter Steidelmeyer taught us this 25 years ago and it holds truer now than then.

13. There is never one cockroach. Bad news begets bad news, which begets even worse news.

14. All rules are meant to be broken...but only very, very infrequently. Genius comes in knowing how truly infrequently one can do so and still prosper.

When reading Gartman's Rules of Trading, I see he and I think alike. One must consider both economics and human psychology, as well as considering the fundamentals and the existing trend of a trade. Dennis Gartman is correct, it's not easy, but this is the way to make money in the markets. His daily track record over 30+ years is proof.

*Dennis Gartman writes **The Gartman Letter** every day. The newsletter deals with political, economic and technical circumstances surrounding the global capital markets from both a long- and short-term perspective. This is not casual reading, but certainly is worth the time for the right investor. For more information visit **The Gartman Letter** at www.TheGartmanLetter.com.*

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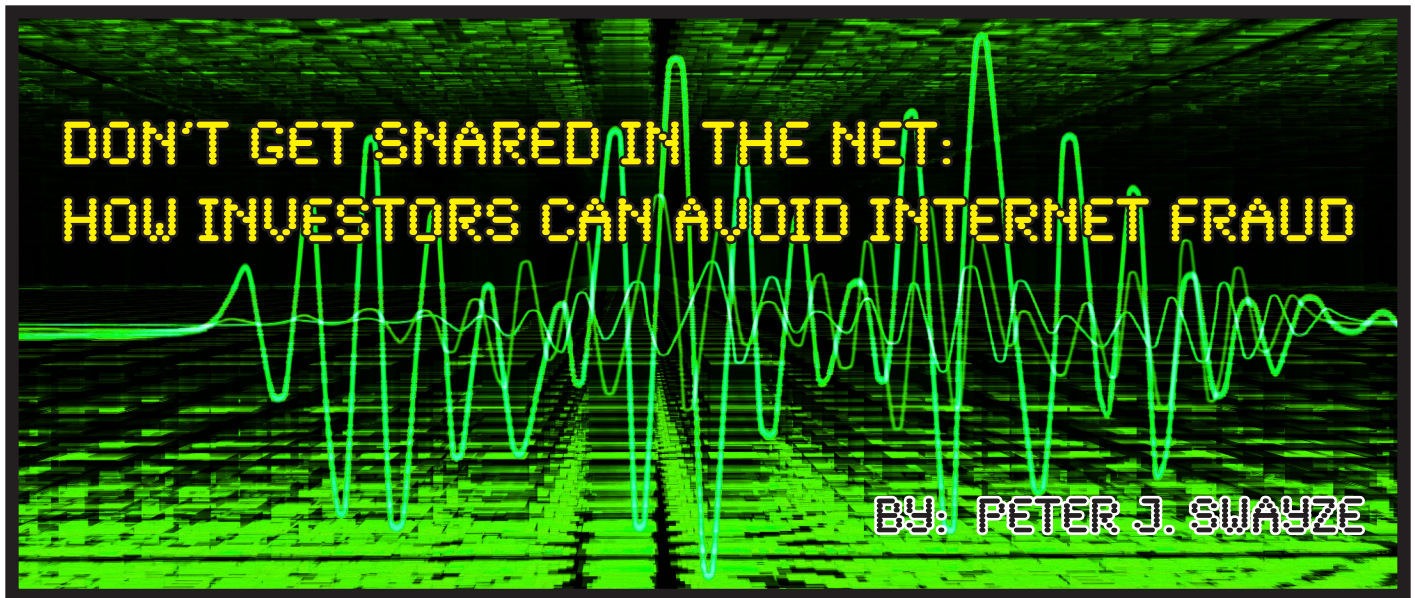
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We've all seen the emails: they show up in our in box each day, promising us fantastic returns on an unheard-of stock, if only we get in now on the ground floor. Most of us are too clever to fall for such obvious solicitations, and we delete them unread. However, the situation becomes less clear when we go hunting on-line for investment opportunities or advice. The Internet can be a bewildering place, full of apparently fool-proof opportunities for profit, "systems" which guarantee a steady return above the market, or trading advisory services that will make us "wealthy beyond our wildest dreams." It is often difficult to tell who's who on-line, and to separate the legitimate investment opportunities and companies from fraudulent ones. However, there are some common sense 'rules of thumb' that can help protect you from on-line fraud. Many of these rules apply to all investment solicitations or offers, whether on-line or not.

1. Identify who's making the offer.

Knowing whom you are dealing with is an essential component in determining the legitimacy of any offer or solicitation. Perpetrators of fraud will frequently hide behind phony web-sites or "companies" in order to mask their intent. If you know the solicitor's name, it is easier to determine if they have been investigated in the past for fraud or criminal activity. Organizations such as the NFA, NASD, or the Better Business Bureau can help determine if you are dealing with potential fraud. The National Futures Association (NFA) is an essential resource, providing investors with ready access to information concerning brokerage firms and other members. Check out your broker or advisor at www.nfa.futures.org before you open an account or agree to any offer or solicitation; here you will find any past record of complaint or regulatory action against a brokerage firm. In fact, why not look up your current broker?

You may be surprised at what you see listed here.

2. Be skeptical about past investment performance.

In any given investment approach, past performance may not necessarily be indicative of future success. Always do your homework in investigating all claims, in addition to determining who's making them. Hypothetical, computer-generated results may present an unrealistic picture of a given strategy's likelihood of profitability. Backward or forward testing a trading strategy can be an essential component in system developing, but there's a right way and a wrong way to go about it; learn the difference before committing your funds. Curve fitting a trading strategy to succeed against yesterday's market may provide superior returns on paper, but in the end it is today's market that decides what strategies succeed or fail. If you are interested in viewing the actual trading history for a variety of trading systems, commissions included, simply log in at www.striker.com for data on systems going back as far as the year 2000.

3. Find out the registration status.

Many brokers, investment advisors or trading strategy developers will be registered with an industry-recognized regulatory entity such as the National Futures Association (NFA) or the National Association of Securities Dealers (NASD). These agencies exist in order to protect investors. Not all individuals offering investment opportunities are required to be registered with a regulatory organization. Again, do your homework in determining who is required to register. We recommend that traders use developers who are registered, especially for futures and stocks.

4. Be realistic in assessing risks and potential rewards.

As the saying goes, “if it sounds too good to be true, it is!” Be aware of the risks involved in any investment opportunity. Where there is the potential for profit, there may also be the potential for loss. Find out what risk management components if any are involved in any investment strategy you are considering. When trading riskier assets such as futures, commodities or Forex, trade using risk capital only. Be sure to understand that futures and Forex trading strategies are often more volatile than traditional investments; don’t assume that the presence of losses or drawdowns automatically indicates a failed strategy. You are risking a certain percentage of your overall capital with the expectation of achieving above average returns.

5. Be wary of giving out financial information over the phone or on-line.

Identity and credit card theft are growing dangers for consumers around the world. Guard your private financial information carefully, and only give out your credit number when you are absolutely sure you are dealing with a legitimate vendor with a secure means for credit card transaction. What’s more, when opening a trading account, you should always find out who will actually be handling your funds. If it is a discretionary account, what is the investment advisor’s background? Where will the funds be held? How easily can they be redeemed should you need them?

6. Be aware of potential conflicts of interest.

When investigating a brokerage firm, system developer or anyone soliciting your investment business, do some research as to any potential conflicts of interest. Is the broker trading his own money? If so, he may be more interested in his own profits than yours. If you are a system developer looking for a broker to market your systems, be aware that many brokerage firms have their own products that will be competing with your system. Is the broker a CTA? Is there a conflict?

7. Use the Internet to search.

Web sites like Google and Yahoo can be useful tools for researching investment opportunities. Search and investigate.

- In particular, look for the company name. Is the web site frequently updated? Phone them and find out.

- Does the website include information about the identities of the broker/system developer/CTA? Be wary of any site that appears to be free of any information regarding the identities of the vendor or broker.
- If they are a system developer, see if the system is actively traded at other firms.
- Striker can prove useful in this regard, as we’ve been trading systems for a number of years now. Feel free to call us for our opinion.

8. Above all, take your time.

In general, aggressive system developers and investment advisors are to be avoided. Take your time researching; you should never act hastily. Some web sites are very cleverly constructed and good at attracting attention, but it is wise to remember that for a thousand dollars a developer can make a web site appear as though it represents a large, established business. Keep this fact in mind when browsing, and get a clear picture of who is behind the website.

Warning: There is a risk of loss in trading. Past performance is not necessarily indicative of future results.

Peter J. Swayze is a Northwestern University graduate, and a licensed futures broker. He is also editor-in-chief of the Striker Report, Striker’s on-line market journal. Peter spent several years as an educator, both privately at The Cove School in Winnetka, and in the Chicago Public School System. A native of Washington, D.c., he is a keen observer of domestic and international politics. His education background combined with his interests in public policy and foreign affairs make him a unique asset to Striker.

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The Good 6 Months and the Bad 6 Months

by Al Thomas

There is a seasonal trading method known as “The Good Six Months and the Bad Six Months”. It works - most of the time.

There is no seasonal trading of them are about 80% correct - an investor rich with certain

First caveat: the investor any particular method entry time is right or down on a particular for a buy it must be

Second caveat which not advise is not to that is the year it does with a simple stop loss MACD or stochastic. method has his entry and in the MACD indicator, not

If you wish to become more to Google or your favorite search engine and you will be buried with information.

There are hundreds of them, but the most frequently used are Moving Averages, RSI (Relative Strength Indicator), MACD (Moving Average Convergence Divergence) and Stochastics. Don't let those strange names scare. There is not a single successful professional investor that does not use them.

When I was a floor trader and broker I had a client in the copper business who bought a subscription to a well known seasonal timing letter. He wanted to put on a large copper position telling me that the guru told him copper goes up 8 times out of 9 at this time of year. I cautioned him to scale into the position which he did under protest. He had no stops and continued to buy as the market went lower and lower until his money was all gone. It was the 9th year.



method that is 100% accurate. Most correct, but that is enough to make caveats.

must take the position on whether he thinks the not. If a market is headed date and the signal calls bought.

most of the systems do lose too much money if not work. This is done order or change in the Sy Harding who uses this exit activated by a crossover just a date.

familiar with technical analysis go and type in “technical analysis indicators”

When you look at your business, whether you own it or work for someone, you know there are nuances that affect the success or failure. The same is with stock, bond or commodity trading. To be really successful the investor must work at it.

History shows the market is now entering the most profitable 6 months in which to own stocks: November to April. It is eight times more profitable to own one of the major indexes during the “good” 6 months than to own stock during the “bad” 6 months.

During the “bad” period it is prudent to have cash in a money market.

Before blindly following an entry by date an investor should research to ascertain the best timing buy (and sell). Many have contingency signals.

The old saying, “I’d rather be lucky than smart” does not apply to stock trading. You must do the homework if you want to become rich.

*Al Thomas’ best selling book, **If It Doesn’t Go Up, Don’t Buy It!** has helped thousands of people make money and keep their profits with his simple 2-step method. Read the first chapter and receive his market letter at www.mutualfundmagic.com to discover why he’s the man that Wall Street does not want you to know.*

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CTA RESOURCE REVIEW

by Holliston H. Hurd

Vision Capital Management LLC

The technology behind Vision Capital Management was developed through the study of the Elliott Wave Theory and Fibonacci analysis. With so many quant strategies in the world of CTAs, it is refreshing to hear of a trader going back to the old masters to develop a systematic trading strategy. The program is simple in form and based on time and price, again two simple data points that can be manipulated in so many ways. Research using time and price lead not only to the development of the 100% systematic approach but also to the choice of markets to be traded. After much research manually and electronically the final strategy was confirmed and began to trade in February of 2006.



Dario Michalek, the principal of Vision Capital Management, studied thousands of charts and chart patterns to determine that all he needed to look at were time and price. The information derived from these data points determine when to enter and exit the market. Dario also believed that examining when to trade is instrumental in the development of a successful system. The strategy generally trades 60% of the time, eliminated the other 40% of the time when the system has determined that the market conditions are not conducive to profitable trades. Dario has developed a systematic process that looks at specific price patterns.

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Forex / Futures trading is very risky and is not suitable for all investors. Past performance is no guarantee of future profits.

Looking to capitalize on long term trends, the Vision program is diversified across global markets with foreign markets making up 70% of the entire portfolio. With the same parameter sets applied to all markets, the strategy trades are both long and short. The program currently has assets of \$1.6 million and is looking to grow to \$100 million in the next year.

Dario began his career with Mapleton Capital Management where he researched and developed trading strategies. He then moved to Vision Investing Group where he prepared in depth analysis on individual stocks. This extensive research background led to the development of the Vision trading platform.

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

Top 25 New CTAs - YTD Rankings
For Month Ending August 2007
*For CTAs with \$5,000,000 or Less under Management
 Who commenced trading January 2004 or later*

Manager	Ytd Return	Current Losing Streak	Assets Under Mgt	Program Start Date
1 The Roy Funds - Equity Indices Med Prg	75.73%	0.00%	\$490,785	Jan-05
2 Capital Alternative Invst Mgt GmbH - Alpha Premium Prg	64.22%	0.00%	\$1,208,058	Jan-07
3 Optimus Capital Mgt - Diversified Prg (Client)	63.02%	0.00%	\$117,302	Aug-07
4 ALP Capital - MK BC Futures Program	51.42%	-4.40%	\$0	Jan-06
5 Paragon Capital Mgt - Ultra S&P (Client)	46.68%	0.00%	\$150,000	Jan-05
6 Futures Truth - HiProb US Prg	36.75%	0.00%	\$100,000	Aug-06
7 NDX Capital Mgt - Methuselah Prg	30.44%	-0.06%	\$1,349,074	Jun-07
8 Vision Capital Management, LLC	27.76%	0.00%	\$1,600,000	Feb-06
9 ClaraVista Capital Mgt - Thuban Prg	25.47%	-2.67%	\$1,000,000	Jan-07
10 H T Funds LLC - MAP (Proprietary)	23.53%	0.00%	\$172,895	Sep-06
11 Villano Capital Mgt - Global Diversified Lge	20.00%	0.00%	\$1,684,274	Dec-05
12 FX Quant - Qualitative Currency Trading Prg	18.72%	0.00%	\$191,000	Mar-06
13 Dubia Capital - S&P 500 Index Prg	18.16%	-0.79%	\$400,000	Oct-06
14 Parizek Capital Inc. - Currency Prg	16.84%	-5.32%	\$224,223	Apr-06
15 Traderight Limited - Global Resources Leveraged	15.58%	0.00%	\$5,000,000	Nov-06
16 The Roy Funds - Equity Indices Lge	14.12%	0.00%	\$645,027	Jul-05
17 Altis Partners Jersey Ltd - Global Commodity Portfolio	13.97%	0.00%	\$1,000	Apr-06
18 Mobius Asset Mgt - Energy	11.48%	0.00%	\$1,350,000	Jan-05
19 Crescent Bay - Balanced Volatility	11.38%	0.00%	\$10,000	Aug-07
20 SSARIS - Active Commodity Strategy	10.98%	-1.28%	\$3,700,000	May-06
21 H T Funds LLC - MAP (Client)	10.10%	0.00%	\$172,895	Aug-07
22 Lone Wolf Invsts - Diversified Program	8.88%	0.00%	\$321,000	May-05
23 Abelian Global Diversified Program	7.54%	0.00%	\$2,730,000	Sep-06
24 Apex Investment Strategies - Asset Mgt System	6.51%	0.00%	\$459,602	Aug-06
25 YaoSun Strategic Investments, LLC	5.84%	0.00%	\$45,541	Jul-05

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

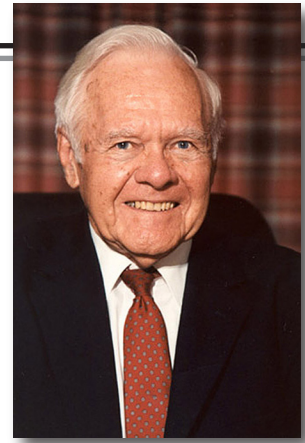
Data Source: Autumn Gold

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

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

NINE CHART PATTERNS THAT SIGNAL TREND CHANGES - PART 3

by John R. Hill



Reversals based on only several days of price action can be useful signals for traders when used in combination with the overall chart pattern and with other technical tools.

Used by themselves, these formations can result in trouble and lead to whipsaw action.

Several things can happen once a minor reversal formation is set up: 1) The reversal formation is a true and valid indication of a trend change or the beginning of a congestion phase. If this occurs, the market will have carry-through or holding action on the day or days following such action. 2) An equally effective and opposite formation will form almost immediately. Go with the latest one. 3) After the signal, a complete failure may occur within one or two days. The trade should be abandoned immediately and perhaps an opposite position taken.

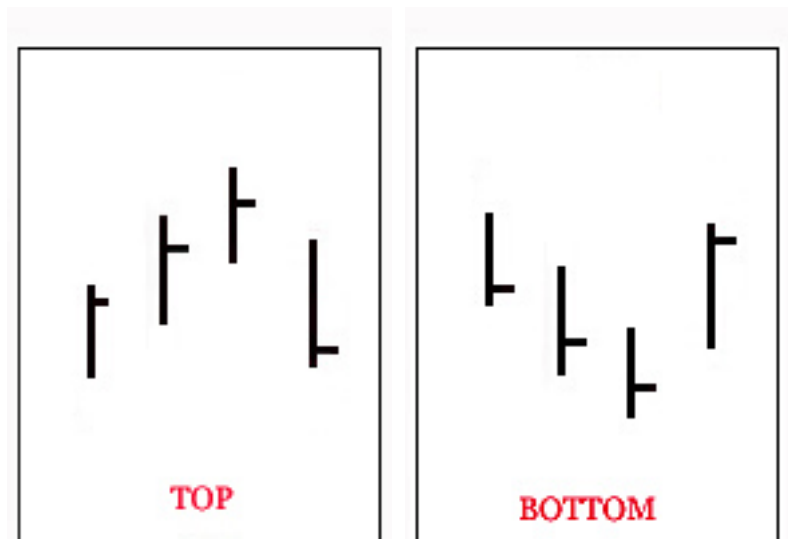
We have experienced the following: 1) If these formations are against the prevailing trend, they should be viewed as indicating the beginning of a congestion phase. More evidence is needed for a true major trend reversal. 2) They are excellent tools for use in marking the end of a corrective phase.

This ongoing section will highlight nine very basic chart patterns, which signal a change in trend:

3. PATTERN GAP

In a topping pattern, the high of the Gap Day is below the close of the previous day. Its Close is below the opening and mid-range of Gap Day and below the previous day's high. The close should also reverse two or more previous closes.

In a bottoming pattern, the low of the Gap Day is above the close of the previous day. Its close is above the opening and mid-range of Gap Day and above the previous day's high. The close should also reverse two or more previous closes.



Top and Bottom Pattern Gap formations. The red dot on the last bar of each pattern is the midpoint of that bar.

Want to know the other patterns? Be sure to get the past and upcoming issues of Futures Truth. We'll be showing a new pattern or two in each issue.

FOR THE RECORD

Enforcement Press Releases From the CFTC



September 2007

Florida Federal Court Sanctions Several South Florida Foreign Currency Options Boiler-Rooms, Brokerage Firms, and Ten Florida Individuals for Defrauding Customers, 5379-07, September 5, 2007.

U.S. Commodity Futures Trading Commission Files Action Against Futures Commission Merchant Nations Investments, LLC, for Failure to Maintain the Minimum Amount of Net Capital Required by Federal Law, 5380-07, September 5, 2007.

Illinois Federal Court Freezes Assets of Lake Shore Asset Management Limited; Court Finds that the Lake Shore Common Enterprise Committed Fraud, 5383-07, September 13, 2007.

Minnesota Federal Court Orders the Release of Frozen Assets for the Payment of Restitution to Defrauded Customers in Action Brought by the Commodity Futures Trading Commission, 5384-07, September 18, 2007.

U.S. Commodity Futures Trading Commission Files Action in Florida Federal Court Against Tampa Resident Edward J. Evors Alleging Misappropriation of Customer Funds, 5385-07, September 20, 2007.

U.S. Commodity Futures Trading Commission Charges Slovak Republic Citizen, Maros Miklas, with Electronic Trading Fraud, 5386-07, September 20, 2007.

Florida Federal Court Issues Order Freezing Assets of Miami Beach Resident Joerg Heierle and Swiss Corporation INH-Interholding SA, 5387-07, September 25, 2007.

California Federal District Court Imposes Restitution of \$13.8 Million and Penalties of \$1.5 Million Against Robert Joseph Beasley and Longboat Global Funds Management, LLC in Hedge Fund Fraud Action Brought by the Commodity Futures Trading Commission, 5389-07, September 26, 2007.

U.S. Commodity Futures Trading Commission Files Action Against Gregg R. Amer-

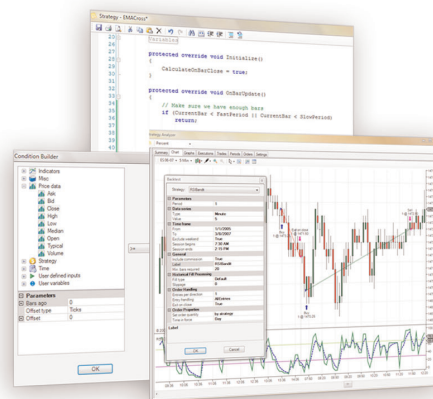
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man of Alpharetta, Georgia, and Three Companies that He Controlled; Complaint Alleges Misappropriation of More Than \$675,000 in Customer Funds, 5391-07, September 26, 2007.

Florida Federal Court Sanctions CEO and Former Employees of Miami Commodity Firm for Defrauding Investors Through False Solicitations of Energy Futures and Options, 5392-07, September 27, 2007.

French Company Banque CIAL Agrees to Pay Civil Penalty to Settle U.S. Commodity Futures Trading Commission Charges that it Engaged in Wash Sales in the Treasury Futures Markets, 5393-07, September 28, 2007.

October 2007

U.S. Commodity Futures Trading Commission Sanctions Russell Investments Ireland Limited and Russell Investments Cayman Ltd. for Failure to File Annual Reports on Time for the Commodity Pools they Operate, 5395-07, October 1, 2007.

U.S. Commodity Futures Trading Commission Continues its Aggressive Enforcement Program and Achieved Record Judgments during Fiscal Year 2007, 5396-07, October 2, 2007.

New York Federal Court Orders Brokerage Firm, Clearing Firm, and Principals in CFTC Anti-Fraud Action to Pay More Than \$2 Million in Restitution and Civil Penalties, 5397-07, October 4, 2007.

U.S. Commodity Futures Trading Commission Settles Foreign Currency (Forex) Fraud Action against Defendant Hao Jan Lu; Total Orders by the Court Exceed \$13 Million, 5398-07, October 11, 2007.

South Florida Court Orders Jeffrey Paul Jedlicki, Jeffrey Jedlicki, Inc., Roxana Sofia Lao Mendez, and Beatriz Peralta Quesada to Pay More Than \$1.39 Million in Restitution, Disgorgement, and Civil Monetary Penalties for Foreign Currency Options Scam, 5401-07, October 17, 2007.

BP Agrees to Pay a Total of \$303 Million in Sanctions to Settle Charges of Manipulation and Attempted Manipulation in the Propane Market, 5405-07, October 25, 2007.

Former BP Trader Paul Kelly Agrees to Pay \$400,000 Civil Penalty to Settle U.S. Commodity Futures Trading Commission Charges of Attempted Manipulation of the NYMEX Unleaded Gasoline Futures Contract, 5402-07, October 25, 2007 .

U.S. Commodity Futures Trading Commission Files Action Against Atlanta Company Saxon Financial Services, Inc., 5407-07, October 31, 2007.

Margins Used For The Master Performance Table

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

Last Updated November 2006.

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295	Anticipation II	?	?	Jan-99	187	Black Box
504	Natural Gas Trader - MA	?	?	Aug-05	163	Black Box
505	Natural Gas Trader - GA	?	?	Aug-05	181	Black Box
506	Natural Gas Trader - LA	?	?	Aug-05	125	Black Box
526	Natural Gas Offense	?	?	Aug-05	199	Black Box
573	Anticipation III	?	?	Jan-06	17	Black Box
574	Anticipation IV	?	?	Jan-06	9	Black Box

Advanced Trading Systems

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

361	ATS-3200	\$2,750	?	Jan-01	141	Black Box. Download a 30 day demo at www.ats3200.com.
362	ATS-6400	\$1,950	?	Jan-02	8	

Alfaranda, CTA

ctalfaranda@hotmail.com • www.alfaranda.com

266	Magnet	\$2,000	<5	Nov-97	20	Black Box systems have constant parameters. Cost includes Software only on all systems by Alfaranda CTA. Arcs can also be utilized to day trade the S&P500 using intraday data.
269	Basis	\$2,500	<5	Jan-98	226	
270	Basis II	\$2,500	<5	Jan-98	154	
278	Compass	\$2,500	<5	Mar-98	87	
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	210	
302	ArcsPlus	\$3,750	<5	Aug-99	186	
318	Weaver	\$2,500	<5	Jul-00	98	
319	Weaver-MT	\$2,500	<5	Jul-00	103	
367	Zeeport	\$2,900	<5	Dec-02	127	
395	Brix	\$3,500	<5	May-02	58	
426	Tzar	\$2,900	<5	Mar-03	27	
432	Alfa-MAXX	\$2,900	<5	May-03	19	

Allen, R.C.

(916) 622-9397

31	The Miracle Trading Method	\$99	4	Jun-86	94	
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Antrobus, Bev

antbevca@yahoo.ca

575	PowerTrader	See vendor	???	Oct-06	107	
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Arnold, Curtis

222 S. U.S. Hwy #1, Suite 203 • Tequesta, FL 33469
(561) 747-1554

182	Benchmark	?	4	Apr-93	233	Simple rules. Longer term system
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Barna, Mike

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

See trading systems under:
www.mesasoftware.com and www.alfanetsys.com

Been, Erik

1435 Kendall Dr. • Boulder, CO 80303

262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	236	Short term pattern recognition system designed for TradeStation.
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Bristor, Joe

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

26	Night & Day Day-Trading		>10	Jan-87	90	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	195	Optimized 12/1/87

Brock, Gila

Market Data Corp.
3910 FM 1960 West # 230 • Houston, TX 77068
(800) 433-7068

114	Second Income	\$495	6	Feb-91	253	Software to Day Trade SP 500
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Brown, Kevin

Capital Concepts
2316 Lavendale Ct. • Austin, TX 78748
(800) 433-7068 • www.swingtraderguide.com

296	Capcon1	\$249	>5	Jan-99	224	E-mail kbrown@lords.com
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The Center for Commodity Research and Trading, Inc.

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

365	Advent	????	????	Jan-02	108	Long Term Multi-Mkt TrendFollowing System
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Vendor Directory

#5-2007

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) 586-4610 • wetradeall@aol.com • www.tradefutures.com

562	Dual Thrust	See vendor	4	Aug-06	16	Four optimizable parameters; also ranked in Forex MPT.
590	Dual Thrust 2	See vendor	4	Mar-07	74	

Chan So Han

chansohan@gmail.com

534	CrudeExtreme	\$1,995	????	Jan-06	10	
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Cheung, Rickey

www.rc3200.com

461	RC Success	????	????	Apr-04	41	
519	RC Success 3	????	????	Nov-05	243	
565	RC Chance	????	????	Oct-06	137	
566	RC Book 2	????	????	Oct-06	178	
567	RC Edge	????	????	Oct-06	54	
570	RC Advance ++	????	????	Dec-06	202	
576	RC Shine	????	????	Feb-07	89	
592	RC Courage	????	????	Jun-07	130	

Clayburg, John Dr.

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

234	Belly Trader	?	<5	Dec-95	11	Simple system to trade the pork bellies.
235	Feeder Trader	?	<5	Dec-95	33	Simple system to trade the feeder cattle.
250	Cyclone	\$2,900	>10	Jul-96	249	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	180	
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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	129	
512	CTS BrB System	?	<5	Oct-05	64	

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	198	Not Optimized
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Dance With The Markets

Anthony Hart
Voice or Fax (253) 295-6937
info@DanceWithTheMarkets.com • www.DanceWithTheMarkets.com

417	Samba	\$5,000	????	Feb-03	67	
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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	205	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	196	System to daytrade the S&P 500
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Dennis, Robert Jr.

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

4	Dennis Relative Strength	?	<5	Jun-86	29	Not Optimized
105	Scooter	\$365	2	Dec-89	44	Not Optimized

Dr. Smart Trading, LLC

Christian Smart, Ph.D.
P.O. Box 11664 • Huntsville, AL 35814
dr-smart@usa.net • www.drsmartrading.com

523	Intensity	\$999	?	Dec-05	173	Fully disclosed system. Trading Recipes and TradeStation code available. For \$999 you get both systems.
577	Intensity LT	for both	?	Jan-07	162	

Duffy, Joe

102a	Pulsar Impulse	\$244	>5	Jan-89	188	Optimized 3/88. Simple rules
102b	Pulsar Volatility	for both	>5	Jan-89	61	

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

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

436	S&P Day	\$2,000	?	Jun-03	95	
445	EuroDynamics LT	\$950	?	Sep-03	24	
569	EuroMax	\$650/yr	?	Oct-06	120	Also available for a monthly subscription of \$95/month.

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	13	TradeStation compatible software with proprietary Mesa DLLs. Tradestation programming by Mike Barna.
268	R-MESA 3	Call Vendor	?	Jan-97	229	R-Mesa is a synthesis of Mesa and R-Breaker
321	MESA Bonds	Call Vendor	?	Jul-00	2	
411	R-MESA 5	Call Vendor	?	Mar-02	92	R-Mesa is a synthesis of Mesa and R-Breaker
412	Mesa Max	Call Vendor	?	Mar-02	132	
435	Mesa T-Notes	Call Vendor	?	Jan-03	7	

eMarCoSoft y Cia Ltda

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

521	Elsie	\$1,995	?	Nov-05	50	Black Boxes - TradeStation compatible
555	GoldLingote	\$1,495	?	Nov-05	111	All systems are also custom programmable for eSignal, Metastock or stand alone applications.
557	Madera2x4	Contact Vendor	?	Nov-05	59	
558	ZumaFria	Contact Vendor	?	Nov-05	35	
559	OCTANE92	\$4,995	?	Nov-05	63	
582	Red Copper	\$1,495	?	Jan-07	124	
583	Aussie Trader	\$2,995	?	Jan-07	201	
584	Kannatta	\$2,995	?	Jan-07	1	
585	Maya Legacy	\$9,995	?	Jan-07	116	
586	Franc Trader	\$2,995	?	Jan-07	83	
587	Silver Bullet	\$1,495	?	Jan-07	81	
588	Cowbelle	\$1,995	?	Jan-07	261	
591	PUMP#1	\$4,995	?	Jan-07	38	
593	Yankee DX	\$4,995	?	Jan-07	15	

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	165	
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Financial Facilitators

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

232	SPIU	\$1250 software \$495 Annual	>10	Sep-95	149	Short term system trading the S&P.
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First Global Capital Management

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

404	FGC Emerald	See vendor	?	Oct-02	139	Money management program only
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Fisher, John

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

387	Tuition Long Term	\$995	?	May-02	185	Available in Excel or TradeStation format
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Fitschen, Keith

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

207	Aberration	\$2,295	<5	Dec-93	192	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	248	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	157	By Keith Fitschen and Murray Ruggiero.

Founder Trading

www.foundertrading.com • info@foundertrading.com

538	Keystone	See vendor	????	Apr-06	14	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	12	Monthly system subscription fees are based on the system selected & the number of contracts being traded. Contact vendor for complete details.
553	ArchHelix	See vendor	????	Apr-06	NLT*	
596	Mosaic	See vendor	????	Jun-07	136	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Fox, Dave P.O. Box 114, Hancock, ME 04640 (866) 749-3228 (US & Can) • 386-428-8847						
236	Dollar Trader for Currencies	\$1,500	10	Jan-96	5	Software Package, also available in TradeStation format
Ford, Joseph www.daytraderfutures.com • spartan@daytraderfutures.com						
535	Spartan	\$49/month	?	Feb-06	214	The system is available through Attain Capital.
Futures 7 Trading Systems systemsmaster@futures7.com • www.futures7.com						
394	Futures 7 Weekly System	\$999	?	Jun-02	133	
Futures Truth Co. 294 N. Hillside Rd. • Hendersonville, NC 28791 (828) 697-0273						
240	Dynamic Breakout	\$300	>5	Mar-96	96	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	80	Russel Sands is the primary source of Turtle
281	Samurai 7	\$300/month	>5	May-98	56	teaching along with its many facets. 1361
282	Samurai 31	\$300/month	>5	May-98	NLT*	S. Federal Highway, Boca Raton, FL 33432.
283	Samurai 35	\$300/month	>5	May-98	62	Monthly lease basis only
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	106	System logic revealed in TradeStation code.
Gettes, Lee 1799 Kiowa Ave #107-646 • Lake Havasu City, AZ 86403 (928) 855-3728						
59	VOLPAT	\$1,500	>5	Oct-88	37	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	267	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	161	Rules to short term trade many commodities.
Gibbs, Andrew 7B Takutai St. • Parnell • Auckland NZ www.agxtreme.com • andrew.gibbs@xtra.co.nz						
464	AG-Xtreme Tier 1	Lease or purchase	?	Mar-04	232	Lease through Attain Capital or contact vendor for purchase information.
480	Mechwarrior	Lease or purchase	?	Dec-04	45	Lease through Attain Capital or contact vendor for purchase information.
484	AG-Xtreme 2	Lease or purchase	?	Dec-04	247	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	57	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	203	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	228	Lease through Attain Capital or contact vendor for purchase information.
Grimes, Adam adamgrimes@mindspring.com						
451	Longrifle	\$2,500	?	Jan-04	179	
Hamedanian, Parviz www.Market-Rider.com • parvizh5@yahoo.com						
383	Market Rider	\$2,500	?	Apr-02	234	
Harvest Trading Co.						
193	Kylie	\$3,500	12	Jun-93	170	Simple mechanical system.
Hughes, Chuck 741 Cox Rd. • Moorestown, NJ 08057 (609) 234-3903						
265	Dynamo	\$3,500	>10	Jun-97	193	Rules and software. ** BLACK BOX **
Jaekle, Urban Parcusstr. 17a • 64293 Darmstadt • GERMANY Ujaekle@aol.com • www.toptrader-report.com						
496	Time	See vendor	????	Apr-05	119	
Jewell, Greg g_jewell_temp@yahoo.com						
581	SledgeHammer	\$1,399	<5	Jan-06	23	
Keating, Mark Better Trading 3219 Yonge St., #311 • Toronto, Ontario M4N 2L3 • CANADA keating@itrends.com						
399	Prism Growth	\$1,600	?	Aug-02	100	
Keener Capital Management. LLC www.keenercapital.com • (888) 697-0991						
378	Octane	\$999	<5	Apr-02	138	Fully disclosed. TradeStation compatible.
430	Shockwave	\$1,499	<5	Aug-04	217	
Kelly, Viar 11 Pinecrest Drive • Flat Rock, NC 28731 (Mike Barna (408) 356-1800						
242	The Big Blue	\$1,000	10+	Aug-96	65	Simple S&P Daytrade system.

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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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	223	Longer term multi-market system.
348	GK - Interest Trader	\$2,950	????	Feb-02	#VALUE!	Formerly known as Accordance.
349	GK - Energy Trader	\$2,950	????	Feb-02	31	
487	GK - Energy Trader II	\$2,950	????	Nov-04	25	
488	GK - Meat Trader I	\$2,950	????	Nov-04	259	
489	GK - Energy Trader	\$2,950	????	Nov-04	6	
550	GK - Universal Trader I	See vendor	????	Mar-06	134	
551	GK - Universal Trader II	See vendor	????	Mar-06	172	

Korzenecki, Giles

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

307	Amos' Root	\$75/month	>5	May-00	43	Trend following systems.
308	US One	\$75/month	>5	May-00	204	
332	Genesis B	\$75/month	>5	Jan-01	84	
333	Black Gold	\$75/month	>5	Jan-01	4	
334	JJ	\$75/month	>5	Jan-01	219	
384	Market Direction	\$75/month	>5	Mar-02	78	
413	SPMD 500	\$200/month	????	Apr-05	207	Developed with Dave Wresinski

LeBeau, Charles

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

273	Big Dipper	\$250	<5	Jun-97	184	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	241	
275	25 X 25	\$250	<5	Oct-97	42	
297	Serendipity	\$250	<5	Jan-99	245	
298	Sidewinder	\$250	<5	Jan-99	265	
331	Crossbow	\$250	<5	Oct-99	222	
335	Strategic	\$250	<5	Oct-99	257	

longtermtrading.com

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

338	Countdown	\$695	<5	May-01	147	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	102	
340	Ready-Set-Go	\$995	<5	May-01	158	
343	CoatTails	\$695	<5	May-01	151	
380	Anomaly 1	\$995	<5	Mar-02	190	
381	Anomaly 2	Both \$1295	<5	Mar-02	197	

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	18	Black box system available for lease only. Trade the first 60 days free.
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Maeder, Eric & Best, Richard

Best & Co.
16 place Longemalle • 1204 Geneva Switzerland
41 22 3107700 • (Fax) +41 22 3107707 • www.vega-system.com

291	Vega	\$3,800/year Lease only	????	Jun-88	113	A short term cycle based program.
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Marshall Capital Group, Inc.

Steve Marshall
817 Colorado Ave., Suite 105 • Glenwood Springs, CO 81601
Voice: (970) 384-2722 • Fax: (970) 384-2997 • steve@marshallcapitalgroup.com

400	DirectTrend	See Vendor.	????	Sep-02	77	
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McLarney, David

1003 Milchling Drive • Bel Air, MD 21015
(410) 893-8928 • Fax: (410) 638-0208 • flya7571@home.com

347	STO-X	\$500/ea	<10	Jan-01	225	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	230	

Mermer, Michael

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

256	Expert Trader Short Term	????	????	Apr-97	152	Black Box TradeStation compatible software. The ETS Daily can trade a portfolio of markets.
257	Expert Trader Long Term			Apr-97	88	
272	Expert Day Trader			Jan-98	32	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Michalak, Piotr Dynamicon ul.Chodkiewiczza 6a/7 • 70-344 Szczecin • Poland office@futuresequity.com • www.futuresequity.com						
410	Statmirror	\$1,750	????	Nov-03	140	
Nakayama, Kazuhiko www.swingwaver.com						
525	Naka89	See Vendor.	????	Dec-05	68	
New Beach Capital 210 New South Head Rd., Suite 5 • Edgecliff NSW 2027, AUSTRALIA www.newbeach.net						
341	Barramundi	\$1150 Black Box \$6000 Disclosed	?	Apr-01	85	From the vendor: "This system uses a simple \$ management technique based on account size."
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	237	
548	24.Fujiko	Lease Only.	?	Mar-06	208	
Orben, Steffen 865 West End Ave. Apt. 13A • New York, NY 10025 (212) 469-8052						
370	Gearred Up	See Vendor.	<5	Mar-02	143	Simple rules.
401	Gearred Up Mk I	See Vendor.	<5	Sep-02	194	Simple rules.
Orhan, Nihat +41-79-590 91 79 • isvip@bluewin.ch						
470	EGE 6%	\$2,500	???	Apr-04	182	
473	EGE 7 HighLow	\$2,750	???	Aug-04	266	
Panagakis, George 555 Baywood Dr. • Newport Beach, CA 92660 (888) 887-1125 • george92075@aol.com						
221	Euro\$Indicator	\$475	1	Mar-95	250	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	49	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	40	
324	The Ultimate Trading Device II		<5	Aug-00	174	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	176	
350	Challenger	????	<5	Mar-01	126	
Petros Development Corp. Voice: (305) 630-9138 • Fax: (305) 574-7817 info@adromedafutures.com • www.andromedafutures.com						
364	Andromeda	\$995 Disclosed	????	Dec-01	148	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	117	
440	Pegasus	\$1,495	<5	Sep-03	71	
441	Andromeda 2	See vendor	<5	Oct-03	128	
Poxon, Dave Turning Point Research www.turningpointresearch.com Voice: (416) 907-2990 • Fax: (416) 907-9653						
568	Qtech S&P	\$1,299	????	Sep-06	206	
F6	Qtech Portfolio FX	\$1,999	????	Sep-06	3	Ranked in Forex MPT.
Profit Quest Route 4 Box 2100 • Montpelier, VT 05602 (802) 223-9705						
231	ProfitQuest	\$495	3	Dec-95	75	Simple system; Software included.
PWA Futures 2607 Partridge Ave • Arlington, TX 76017 (972) 386-2901						
111	DCS II	\$995	4	Jan-90	235	Optimizable. Software.
196	Mystery System	\$95	2	Nov-93	166	Simple rules.
299	Trend One	\$125	3	Apr-99	105	
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	121	Fully disclosed

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Robertson, Emily 1525 200th St., Langley, BC CANADA V2Z 1W5 Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading						
442	Vixen	\$799	???	Feb-05	263	Mini Russell & mini Midcap daytrade system for TradeStation
Ruggiero, Murray 1-866-550-0550 www.tradersstudio.com						
515	Trend Harmony	\$999	???	Dec-05	47	Available with TradersStudio for \$1,499.
561	Super Turtle Trader	\$799	4	Dec-05	79	Price includes TradersStuido
571	Simple Harmony	See vendor	???	Dec-05	30	Price includes TradersStuido
Saidenberg, Rick 35 Tamarack Way • Pleasantville, NY 10570 rbreaker@spitfire.net						
186	R-Levels	\$2,000	9	Jul-93	218	Simple rules; Trade Station code included.
187	R-Breaker	\$3,000	11	Jul-93	53	Trade Station code and R-Levels included.
Sanderford, Mrs. M. 34 Murlantic Cattle Method						
		\$50	4	Jun-82	262	Not optimized. Simple rules.
Schmidt, John 16 Augusta Drive, # 5 • Vernon, NJ 07462 (973) 209-0105 • jonpau@earthlink.net						
106	1-2-3 System	\$300	5	Dec-89	191	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	145	
Seival Systems Carlos Chaves and Arthur Johannpeter Rua Mostardeiro 157 Suite 1408 • Porto Alegre - RS- BRAZIL cgchaves@hotmail.com • www.seival.com						
404	SAGA	See vendor	???	Apr-04	139	
491	HiProb	See vendor	???	Jan-05	51	
572	Hi%Mid	See vendor	???	May-06	93	
Sentive Yen Trader (504) 781-2014						
248	Sentive Yen Trader	FREE	3	Jan-96	160	Described in TASC.
Stafford Trading Co. 3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326 (404) 812-5360 • (800)-270-1362						
133	Universal	\$995 Rules/ \$350 Soft.	5	Oct-91	39	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	76	
199	Universal LT	inc. in Univ.	5	Apr-93	122	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	231	
304	Pendulum	\$495	>5	Jan-00	52	
468	Universal 2.0	see vendor	5+	Nov-03	167	
Staman, Troy P.O. Box 145 • Melbeta, NE 69355 trader@actcom.net						
123	Reverse Trend Entry	\$350	12	Aug-89	256	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	221	Not optimized. Simple rules.
Stein, Tom (800) 825-9030 • steintom@hotmail.com						
397	Bond Blaster	Call for price	<5	Jul-02	246	
Stowell, Joseph Money Mgmt. Services 10314 Aldrich Avenue • North Rose, NY 14516 (315) 587-9651						
204	NCR	\$1,000	10+	Dec-93	260	Not optimized. Rules.
Strategic Trading Systems, Inc. Dean Hoffman (717) 766-7971 591-23 Geneva Drive • Mechanicsburg, PA 17055 (877) 682-5871 • Dhoffman@TradersTech.Net • www.TradersTech.Net						
342	Checkmate	\$1,695	??	Apr-01	144	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	110	
483	Fusion	\$2,495	??	Dec-04	97	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Stuckey, Randy

MindFire Systems
5 Cedar Lane • Crawfordsville, IN 47933
(765)866-8001

212	Catscan	Same as Catscan II	6	Oct-94	72	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	175	
253	Golden SX	\$1,475	5	Jul-96	112	
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	91	
280	Millennium 2000	\$1,475	5	Mar-98	153	
301	Little Big Horn	\$1,475	>5	Sep-99	171	
344	STAT	\$1,475	<5	May-01	155	
345	STAT Constant	with STAT	<5	May-01	150	
421	Catscan III		>5	May-03	55	
422	Catscan III CONST.		>5	May-03	60	
563	Catscan IV	\$1,450	?	Nov-06	69	Discount available when upgrading from earlier version.
564	Catscan IV CONST	\$1,450	?	Nov-06	66	

Studnicki, Walter

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

17	Trender	\$377	6	Jan-87	135	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	244	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	212	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.tauruscop.com

177	Grand Cayman System	\$3,500	>5	Jun-92	238	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	46	Short term S&P system - TradeStation comp.
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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	189	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	82	Simple rules or software.
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TradingVisions Systems, Inc.

7321 N. Altamont St. • Spokane, WA 99217
Voice (509) 466-8435 or (800) 878-1983 • Fax (330) 248-0034 • Systems@TradingVisions.com • www.TradingVisions.com

327	EarlyBird	\$1500 or lease	<5	Jan-01	73	See vendor's website for complete pricing options. Will include both versions of Impetus Ranked in the Forex MPT. Will include both versions of Impetus
580	EarlyBird II	\$1500 or lease	>10	Aug-02	28	
415	Impetus	\$1995 or lease	???	Jan-03	22	
416	Cobalt	\$1500 or lease	???	Jan-03	159	
431	EarlyBird III	\$1975 or lease	???	Mar-03	34	
438	Spectrum	\$1500 or lease	???	Aug-03	183	
469	Axiom Index	\$2,995	???	Apr-04	200	
471	Axiom Long Term	\$1,250	???	Apr-04	104	
509	Delphi Universal	\$2,995 or lease	???	Sep-05	86	
F4	Delphi-Forex	See vendor	???	Sep-05	5	
589	Impetus SP	\$1995 or lease	???	Dec-06	48	
594	Delphi Universal II Day	See vendor	???	Jun-07	242	
595	Delphi Universal II	See vendor	???	Jun-07	115	

Van Essen, Emil

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

288	EVE T-Bond Trader	\$1,000	>5	Mar-98	251	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	254	Compatible with Easy Language.

Veece Corp.

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

437	VC Daytrader	\$200/month/SP	???	Aug-03	146	
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Waldock, Andy

Awaldock@aol.com • www.waldocksignals.com

306	DCB Bond System	See Vendor	6	Jan-00	36	
540	DCB Wheat	See Vendor	???	Dec-05	164	
541	DCB Crude	See Vendor	???	Dec-05	213	
542	DCB Lean Hogs	See Vendor	???	Dec-05	118	
543	DCB Coffee	See Vendor	???	Dec-05	227	
544	DCB Lumber	See Vendor	???	Dec-05	99	
545	DCB Natural Gas	See Vendor	???	Dec-05	169	
546	DCB Cotton	See Vendor	???	Dec-05	101	
547	DCB Swing	See Vendor	???	Dec-05	177	

Watson, Brian

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

271	Athena	\$995	>5	Jun-96	216	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	220	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	131	
84	Swing Index System		7	Jan-87	142	
85	Volatility		5	Jan-87	156	

Wright, David

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

125	Dual Cross	\$600	7	May-91	70	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	252	Simple rules.
251	T-Bond 2000	???	5	Nov-96	268	Simple counter trend daytrading rules

Zwag, Peter

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

450	Bounce 2	\$150/month	?	Jan-04	109	
539	Turbo Trader Pro	\$150/month	?	Mar-06	21	Lease US \$150 per mini Russell contract per month.

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The screenshots display various performance metrics and trading data. Key elements include:

- Client Section:** Tuesday, June 21, 2005 - 11:31AM CST
- Systems: Daily Results:** Follow along each day to see if the system you are studying or auto-trading traded. All results posted are actual, and Striker uses Average Price System (APS) so that all clients enjoy the same fills. These results are posted daily by 4pm CST.
- Last Trading Date: 2005** (Table with columns: Entry Date, Exit Date, Buy, Sell, Net Pts, Profit/Loss, Equity Growth)
- Day Trading Systems** (Table with columns: System, Market, Buy, Sell, Net Pts, Profit/Loss, Equity Growth)
- Actual Performance Report:** Includes a bar chart showing equity growth over time.
- System Description:** Market Sector: Stock Indexes; Markets Traded: SE; System Type: Day Trading; Risk per Trade: 4-6 points; Transmission: Tradestation; Trading Rule: Not Disclosed; Required Capital: \$30,000; System Cost: \$199.00 Monthly Subscription.
- Statistical Summary:** Compass (SP) Traded Since: 01/10/00; Prof/Loss Total: \$67,895.00; Rates of Return: 226.3167%; Avg Annual Return: 42.4344%; Total # of Trades: 543; Winning # of Trades: 269; Average Winning: \$1,271.67; Average Losing: (\$1,000.69); Profit Factor: 1.25; Sharpe Ratio*: 0.2407; Sterling Ratio*: 0.4774; Max Monthly DrawDown*: (\$23,667.50).
- Latest Trades:** Table with columns: Entry, Exit, Buy, Sell, P/L

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



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