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# Futures Truth Magazine

#3-2007 Issue



LEARN TO TRADE  
WITH THE  
TOOLS YOU HAVE  
BY GEORGE PRUITT

**S&P Daytrading & the Volatility  
Problem Revisited**  
by Martin Lembak

**Before The Close - Daytrading Secrets**  
by Lundy S. Hill

**Nine Chart Patterns That  
Signal Trend Changes - Part 2**  
by John R. Hill

**New Systems In This Issue:**

**Anticipation III & IV**

by Advanced Trading Solutions, Inc.

**Black Crusader UD and UD Mini**

by Andrew Gibbs & Allan Kerr

**Hi%Mid**

by Seival Systems

**Intensity LT**

by Dr. Smart Trading, LLC

**PowerTrader**

by Bev Antrobus

**RC Shine**

by Rickey Cheung

**Simple Harmony**

by Murray Ruggiero

Top 10 Tables 3 | Master Performance Table 12 | Vendor Index 60

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# Futures Truth™

## MAGAZINE

### REGULAR FEATURES

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

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

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#### CONFLICTS OF INTEREST:

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

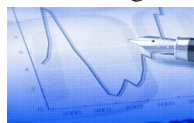
Issue # 3 • 2007



### GEORGE'S CORNER

**Using Excel's Visual Basic to Test & Trade Your 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 first of a three part series, George goes through the development of a trading system order generator and back tester using Microsoft's Excel and Visual Basic.

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### S&P DAYTRADING & THE VOLATILITY PROBLEM REVISITED

Inspired by George's Corner in the last issue, Martin Lembak, of Striker Securites, decided to take a closer look and the recent concerns of the S&P day trading systems. Are all S&P day-trade systems' performance tied to high volatility? He continues the investigation.

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### CTA RESOURCE REVIEW

Wondering how some of the top CTA's are performing? Holliston Hurd takes a closer look at Pirates of Profit, LLC. You will also find the YTD rankings of the Top 25 New CTAs.

50



### BEFORE THE CLOSE - DAYTRADING SECRETS

In Daytrading Secrets, Lundy S. Hill follows up on the 50 Day MVA. This article is actually NOT about daytrading. It is about determining the overall trend of the market, which is a important to every trader.

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### BOOK REVIEW

*Secrets of the Trading Pros: Techniques & Tips That Pros Use To Beat the Market* by H. Jack Bouroudjian.

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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 second part in the series, highlighting the Reversal Gap.

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# TOP TEN TABLES

## TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	Anticipation	243.5%
2	Samurai 35	210.1%
3	Qtech Bellies	177.3%
4	ATS-3200	171.0%
5	Natural Gas Offense	151.2%
6	Natural Gas Trader - MA	140.4%
7	OCTANE 92	118.5%
8	Natural Gas Trader - LA	116.3%
9	R-Mesa 3	115.4%
10	Natural Gas Trader - GA	115.0%

## TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	Qtech Wheat	220.4%
2	Turbo Trader Pro	201.5%
3	OCTANE 92	196.1%
4	Keystone	183.3%
5	Qtech Cattle	177.3%
6	Super Turtle	151.9%
7	Maxim	143.1%
8	Black Gold	141.9%
9	Mesa Bonds	127.1%
10	Crude Extreme	120.2%

## TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Anticipation	243.5%
2	Samurai 35	210.1%
3	Qtech Bellies	177.3%
4	ATS-3200	171.0%
5	Natural Gas Offense	151.2%
6	Natural Gas Trader - MA	140.4%
7	OCTANE 92	118.5%
8	Natural Gas Trader - LA	116.3%
9	R-Mesa 3	115.4%
10	Natural Gas Trader - GA	115.0%

## TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Super Turtle	95.0%
2	Dollar Trader for Currencies	88.4%
3	Simple Harmony	65.0%
4	RC Success	63.1%
5	Benchmark	57.6%
6	Trendchannel	49.8%
7	Universal	46.1%
8	Tzar	45.6%
9	The Mystery System	45.3%
10	HiProb	44.2%

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

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

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

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

**Systems Tracked In This Issue**

**#3-2007**

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	21	%C DayBreaker	Creative Breakthrough, Inc.	529	212	Crude Oil Trader - LA	Advanced Systems Inc.
106	118	1-2-3 System	John Schmidt	534	12	CrudeExtreme	Chan So Han
198	231	1-2-3-4 System	John Schmidt	512	59	CTS BrB System	Creative Trading Systems, LLC
548	134	24.Fujiko	Takaiku Nishimura	511	37	CTS Crash Control	Creative Trading Systems, LLC
275	62	25X25	Charles Le Beau	250	201	Cyclone	Dr. John Clayburg
409	92	Abalone	Petros Development Corp.	543	165	DCB Coffee	Andy Waldock
207	196	Aberration	Keith Fitschen	546	94	DCB Cotton	Andy Waldock
300	232	Aberration Plus	Keith Fitschen	541	157	DCB Crude Oil	Andy Waldock
365	211	Advent	Scott Magnuson	542	76	DCB Lean Hogs	Andy Waldock
484	104	AG Xtreme 2	Andrew Gibbs	544	69	DCB Lumber	Andy Waldock
464	63	AG-Xtreme Tier 1	Andrew Gibbs	547	149	DCB Nasdaq Swing	Andy Waldock
432	27	AlfaMAXX	Alfaranda CTA	545	95	DCB Natural Gas	Andy Waldock
307	99	Amos' Root	Giles Korznecki	540	130	DCB Wheat	Andy Waldock
364	98	Andromeda	Petros Development Corp.	306	81	DCB-Bond	Andy Waldock
441	80	Andromeda 2	Petros Development Corp.	111	217	DCS II	PWA Futures
380	163	Anomaly 1	longtermtrading.com	509	141	Delphi Universal	TradingVisions Systems, Inc.
381	170	Anomaly 2	longtermtrading.com	136	204	Delta Threshold	Day Trading Inst.
224	208	Anticipation	Advanced Systems Inc.	4	48	Dennis RSI	Robert Dennis, Jr.
295	168	Anticipation II	Advanced Systems Inc.	82	213	Directional Movement	Welles Wilder
<b>573</b>	<b>2</b>	<b>Anticipation III</b>	<b>Advanced Systems Inc.</b>	400	154	DirecTrend	Steve Marshall
<b>574</b>	<b>1</b>	<b>Anticipation IV</b>	<b>Advanced Systems Inc.</b>	236	86	Dollar Trader for Curr.	Dave Fox
279	197	Arcs	Alfaranda	62	230	Dr. Jenkins System	Dr. David Jenkins
302	203	Arcs Plus	Alfaranda	125	45	Dual Cross System	David Wright
271	194	Athena	Brian Watson	562	20	Dual Thrust	Mike Chalek
361	18	ATS-3200	Advanced Trading Sys.	240	97	Dynamic Breakout Sys	George Pruitt/FTC
362	14	ATS-6400	Advanced Trading Sys.	303	216	Dynamic MovAvgCross	George Pruitt/FTC
469	215	Axiom Index	TradingVisions Systems, Inc.	467	128	DynamicTrendTrading	Dave Reiter
471	24	Axiom Long Term	TradingVisions Systems, Inc.	265	153	Dynamo	Chuck Hughes
425	183	AxSym	i8i.com	327	47	Early Bird	TradingVisions Systems, Inc.
386	221	Balance Point	Daytrading Educators	397	25	Early Bird II	TradingVisions Systems, Inc.
341	28	Barramundi	New Beach Capital	431	26	Early Bird III	TradingVisions Systems, Inc.
269	219	Basis	Alfaranda	470	250	EGE 6%	Nihat Orhan
270	182	Basis II	Alfaranda	473	255	EGE7 High Low	Nihat Orhan
234	38	Belly Trader	Dr. John Clayburg	521	13	Elsie	eMarCoSoft y Cia Ltda
182	159	Benchmark	Curtis Arnold	257	75	ETS - Daily	Michael Mermer
273	50	Big Dipper	Charles Le Beau	256	188	ETS - Interim	Michael Mermer
<b>578</b>	<b>120</b>	<b>Black Crusader UD</b>	<b>Andrew Gibbs &amp; Allan Kerr</b>	272	101	ETS Day Trade	Michael Mermer
<b>579</b>	<b>133</b>	<b>Black Crusader UD Mini</b>	<b>Andrew Gibbs &amp; Allan Kerr</b>	221	186	EuroDollar Indicator	George Panagakis
333	10	Black Gold	Giles Korznecki	445	17	EuroDynamics LT	Hafidi Eliasson
560	184	Black Gold	eMarCoSoft y Cia Ltda	569	65	EuroMax	Hafidi Eliasson
124	119	Black or White	Troy Staman	288	55	EVE T Bond	Emil Van Essen
225	60	Bond & Yen Trdng. Sys.	George Panagakis	235	192	Feeder Trader	Dr. John Clayburg
397	243	Bond Blaster	Tom Stein	404	142	FGC Emerald	First Global Capital Mgmt.
121	256	BondPat	Lee Gettess	554	248	FincaSoya	eMarCoSoft y Cia Ltda
450	22	Bounce 2	Trade Maid	507	115	FMS Advantage	Fast Market Systems
395	109	BRIX	Alfaranda	556	49	FruitOfLoom	eMarCoSoft y Cia Ltda
296	82	Capcon1	Kevin Brown	171	143	FT S&P DayTrade	Stafford Trading Co.
212	236	CatScan	Randy Stuckey	524	176	Fujiko.N	Takaiku Nishimura
226	191	Catscan II	Randy Stuckey	483	150	Fusion	Strategic Trading Sys.
421	222	Catscan III	Randy Stuckey	394	139	Futures 7 Weekly	Futures 7
422	238	Catscan III Const.	Randy Stuckey	503	226	Gasoline Trader	Advanced Systems Inc.
563	56	CatsCan IV	Randy Stuckey	370	181	GearedUp	Steffen Orben
564	51	CatsCan IV Const	Randy Stuckey	401	205	GearedUpMk1	Steffen Orben
350	106	Challenger	S. L. Pee	332	40	Genesis B	Giles Korznecki
342	173	Checkmate	Strategic Trading Sys.	294	235	GK Currency Trader	H. G. Knees
343	114	CoatTails	longtermtrading.com	349	33	GK Energy Trader	H. G. Knees
416	91	Cobalt	TradingVisions Index Sys.	487	85	GK-Energy Trader II	H. G. Knees
278	144	Compass	Ziad Chahal	489	228	GK-Grain Trader I	H. G. Knees
338	131	Countdown	longtermtrading.com	348	254	GK-Interest Trader	H. G. Knees
331	190	Cross Bow	Charles Le Beau	488	239	GK-Meat Trader I	H. G. Knees

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

**Systems Tracked In This Issue**

**#3-2007**

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
550	87	GK Universal Trader I	H. G. Knees	187	68	R-Breaker	Rich Saidenberg
551	136	GK Universal Trader II	H. G. Knees	570	160	RC Advance ++	Rickey Cheung
253	148	Golden SX	Randy Stuckey	566	110	RC Book 2	Rickey Cheung
254	156	Golden SX Const.	Randy Stuckey	565	79	RC Chance	Rickey Cheung
555	187	GoldLingote	eMarCoSoft y Cia Ltda	567	19	RC Edge	Rickey Cheung
177	169	Grand Cayman System	Mike Chisolm	<b>576</b>	<b>44</b>	<b>RC Shine</b>	<b>Rickey Cheung</b>
502	177	Heating Oil Trader	Advanced Systems Inc.	461	116	RC Success	Rickey Cheung
572	66	Hi%Mid	<b>Seival Systems</b>	519	233	RC Success 3	Rickey Cheung
346	185	Hi-Lo Swing	David McLarney	340	105	Ready-Set-Go	longtermtrading.com
491	23	HiProb	Seival Systems	123	180	Reverse Trend Entry	Troy Staman
366	210	I-Master	Keith Fischen/Murray Ruggiero	186	52	R-Levels	Rich Saidenberg
415	64	Impetus	TradingVisions Systems, Inc.	268	30	R-Mesa 3	John Ehlers/Mike Barna
523	175	Intensity	Christian Smart, Ph.D.	411	96	R-Mesa 5	John Ehlers/Mike Barna
<b>577</b>	<b>147</b>	<b>Intensity LT</b>	<b>Christian Smart, Ph.D.</b>	436	39	S&P Day	Hafidi Eliasson
334	151	JJ	Giles Korzenecki	472	164	SAGA	Carlos Chaves
538	6	Keystone	Founder Trading	417	172	Samba	Dance With the Markets
193	107	Kylie	Harvest Trading	283	253	Samurai_35	Futures Research
274	178	Lil' Dipper	Charles Le Beau	281	84	Samurai_7	Futures Research
247	247	Lil Gapper	David Wright	105	129	Scooter	Robert Dennis Jr
301	162	Little Big Horn	Randy Stuckey	114	242	Second Income	Gila Brock
451	117	Longrifle	Adam Grimes	248	124	Sentive Yen System	Sentive Trading Co.
557	34	Madera2X4	eMarCoSoft y Cia Ltda	297	241	Serendipity	Charles LeBeau
266	57	Magnet	Lapis Trading Strategies	430	140	Shockwave	Keener Capital Mgmt.
384	93	Market Direction	Giles Korzenecki	298	252	Sidewinder	Charles LeBeau
203	123	Market Mapping	Lee Gettess	255	199	Sierra Hotel	Mesa
383	224	Market Rider	Parviz Hamedanian	<b>571</b>	<b>36</b>	<b>Simple Harmony</b>	<b>Murray Ruggiero</b>
552	9	Maxim	Founder Trading	232	102	SP \ U	Financial Facilitators
480	41	Mechwarrior-SP	Andrew Gibbs	535	89	Spartan	Joseph Ford
485	54	Mechwarrior-ES	Andrew Gibbs	438	90	Spectrum	TradingVisions Systems, Inc.
321	11	MESA Bonds	John Ehlers/Mike Barna	413	61	SPMD 500	Giles Korzenecki/Dave Wresinski
435	42	Mesa T-Notes	John Ehlers/Mike Barna	344	207	STAT	Randy Stuckey
412	35	MesaMAX	John Ehlers/Mike Barna	345	220	STAT Const	Randy Stuckey
104	244	Mike Culler System	Mike Culler	410	100	Statmirror	Piotr Michalak
280	198	Millenium 2000	Randy Stuckey	258	73	STC S&P DayTrade	Stafford Trading
31	155	Miracle Trading Mthd.	R. C. Allen	347	209	STO-X	David McLarney
322	202	Moving Avg. Reversal	S. L. Pee & M. H. Pee	335	127	Strategic	Charles LeBeau
34	146	Murlantic Cattle Method	Mrs. M. Sanderford	561	8	Super Turtle	Murray Ruggiero
525	174	Naka89	Kazuhiko Nakayama	140	206	Support/Resistance	Walter Studnicki
526	122	Natural Gas Offense	Advanced Systems Inc.	84	214	Swing Index System	Welles Wilder
505	71	Natural Gas Trader-GA	Advanced Systems Inc.	374	121	Synergy	Strategic Trading Sys.
506	46	Natural Gas Trader-LA	Advanced Systems Inc.	251	257	TBond 2000	David Wright
504	67	Natural Gas Trader-MA	Advanced Systems Inc.	139	245	T-Bonds Day_Trade	Walter Studnicki
204	246	NCR	Joseph Stowell	242	29	The Big Blue	Vilar Kelly
26	72	Night & Day Daytrading	Joe Bristol	196	234	The Mystery System	Peter Aan
378	166	Octane	Keener Capital Mgmt.	309	132	Theta	Scott Lowry
559	5	OCTANE92	eMarCoSoft y Cia Ltda	496	112	Time	Urban Jaekle
65	227	Parabolic Stop	Welles Wilder	228	195	Top Ten System	Taruas Trading
440	31	Pegasus	Petros Development Corp.	93	113	Trader's Profit Motive	Traders Software
304	111	Pendulum	Stafford Trading Co.	515	15	Trend Harmony	Murray Ruggiero
<b>575</b>	<b>53</b>	<b>PowerTrader</b>	<b>B. Antrobus</b>	299	83	Trend One	PWA Futures
399	145	Prism Growth	Mark Keating	292	225	Trendchannel	John Tolan
231	240	Profit Quest	ProfitQuest Systems	17	125	Trender	Walter Studnicki
102a	158	PULSAR Imp. Pattern	Joe Duffy	387	167	Tuition-LT	Skyline Computers
102b	137	PULSAR Volatility	Joe Duffy	539	4	Turbo Trader Pro	Peter Zwag
492	249	Qtech Beans	Dave Poxon	293	152	Turnkey	Chuck Hughes
495	77	Qtech Bellies	Dave Poxon	249	103	Turtle Trading System	Michael Dillon
494	7	Qtech Cattle	Dave Poxon	426	58	Tzar	Alfaranda, CTA
568	43	Qtech S&P	Dave Poxon	323	179	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee
493	3	Qtech Wheat	Dave Poxon	324	223	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee
42	171	QUAD	Joe Bristol	133	161	Universal	Stafford Trading Co.

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

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
468	193	Universal 2.0	Stafford Trading Co.	339	32	Waverider	longtermtrading.com
199	70	Universal LT	Stafford Trading Co.	318	126	Weaver	Alfaranda
308	189	USOne	Giles Korzenecki	319	200	Weaver MT	Alfaranda
437	229	VC Daytrader	Veecee Corp.	262	135	William Tell Bonds	Erik Been
291	74	Vega	Eric Maeder & Richard Best	267	237	XS Bonds	Emil Van Essen
442	251	Vixen	Emily Robertson	367	108	Zeeport	Alfaranda
85	218	Volatility	Welles Wilder	233	16	Zenith* 1000	Ron Thieme
59	138	VOLPAT	Lee Gettess	558	88	ZumaFria	eMarCoSoft y Cia Ltda
126	78	Watch and Wait	Ralph Vince				

**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	-5.72%	1.60%	-2.32%	-2.08%
April	-0.76%	30.53%	0.57%	4.66%
May		-4.28%	-0.72%	5.45%
June		-14.89%	1.01%	-6.41%
July		-6.34%	-4.33%	6.46%
Aug		-2.95%	2.87%	5.52%
Sep		-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	1.0%	-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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## #3-2007

## 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.
<b>1 Weaver MT</b>	<b>319</b>	<b>226.6%</b>	<b>1 Keystone</b>	<b>538</b>	<b>166.7%</b>	<b>1 Keystone</b>	<b>538</b>	<b>416.5%</b>
2 Samurai_35	283	210.1%	2 R-Mesa 3	268	115.4%	2 Turbo Trader Pro	539	238.4%
3 Trend One	299	175.4%	3 RC Edge	567	92.0%	3 Keystone	538	166.7%
4 ATS-3200	361	171.0%	4 R-Breaker	187	71.0%	4 R-Mesa 3	268	115.4%
5 1-2-3 System	106	145.3%	5 STC S&P DayTrade	258	66.6%	5 Keystone	538	109.3%
6 Samurai_7	281	139.2%	6 %C DayBreaker	405	66.3%	6 CrudeExtreme	534	100.2%
7 Grand Cayman System	177	127.4%	7 RC Success	461	63.1%	7 RC Edge	567	92.0%
8 Checkmate	342	121.1%	8 Tzar	426	55.9%	8 Impetus	415	90.4%
9 CatScan	212	103.7%	9 Cyclone	250	53.1%	9 Bounce 2	450	80.6%
10 ETS - Daily	257	102.2%	10 RC Shine	576	47.0%	10 R-Breaker	187	71.0%
11 Scooter	105	84.9%	11 Mechwarrior	480	45.2%	11 STC S&P DayTrade	258	66.6%
12 Challenger	350	75.0%	12 Early Bird	327	38.8%	12 %C DayBreaker	405	66.3%
13 Universal	133	70.9%	13 R-Levels	186	38.5%	13 RC Success	461	63.6%
14 Big Dipper	273	68.9%	14 Magnet	266	36.1%	14 RC Success	461	63.1%
15 Lil' Dipper	274	56.2%	15 CTS BrB System	512	31.2%	15 Cyclone	250	53.1%
16 Basis	269	51.1%	16 R-Mesa 5	411	30.9%	16 RC Shine	576	47.0%
17 William Tell Bonds	262	48.3%	17 MesaMAX	412	30.2%	17 Early Bird III	431	40.6%
18 Universal LT	199	46.6%	18 AG-Xtreme Tier 1	464	28.5%	18 RC Edge	567	38.9%
19 Turtle Trading System	249	44.7%	19 FT S&P DayTrade	171	27.8%	19 Early Bird	327	38.8%
20 XS Bonds	267	41.4%	20 Trader's Profit Motive	93	26.7%	20 R-Levels	186	38.5%
21 DCB-Bond	306	39.2%	21 Balance Point	386	25.9%	21 R-Mesa 5	411	30.9%
22 Sidewinder	298	38.4%	22 VOLPAT	59	25.7%	22 MesaMAX	412	30.2%
23 MESA Bonds	321	36.7%	23 Zeeport	367	24.3%	23 Early Bird III	431	29.5%
24 EVE T Bond	288	28.7%	24 ETS Day Trade	272	22.4%	24 AG-Xtreme Tier 1	464	28.5%
25 Serendipity	297	24.3%	25 SP \ U	232	19.8%	25 FT S&P DayTrade	171	27.8%
26 Basis II	270	21.8%	26 Bounce 2	450	19.8%	26 Balance Point	386	25.9%
27 Volatility	85	21.3%	27 Zenith* 1000	233	18.4%	27 VOLPAT	59	25.7%
28 Watch and Wait	126	19.0%	28 Early Bird II	397	18.4%	28 Zeeport	367	24.3%
29 Compass	278	14.8%	29 Time	496	18.3%	29 Early Bird II	397	23.9%
30 Tuition-LT	387	11.3%	30 RC Chance	565	17.5%	30 ETS Day Trade	272	22.4%
31 Ready-Set-Go	340	9.0%	31 PULSAR Volatility	102b	16.6%	31 Early Bird II	397	20.2%
32 Catscan II	226	2.8%	32 The Big Blue	242	16.1%	32 Bounce 2	450	19.8%
33 Synergy	374	1.8%	33 Spectrum	438	13.1%	33 Early Bird II	397	18.4%
34 CoatTails	343	0.6%	34 Early Bird III	431	10.6%	34 RC Chance	565	17.5%
35 Turnkey	293	-2.6%	35 Dennis RSI	4	10.1%	35 The Big Blue	242	16.1%
36 Countdown	338	-14.0%	36 Dynamo	265	10.1%	36 Spectrum	438	13.1%
37 USOne	308	-15.6%	37 Trender	17	9.8%	37 Early Bird III	431	10.6%
38 BRIX	395	-16.7%	38 QUAD	42	9.1%	38 Dynamo	265	10.1%
NASDAQ			Dollar Index			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.
<b>1 Tzar</b>	<b>426</b>	<b>32.6%</b>	<b>1 Futures 7 Weekly</b>	<b>394</b>	<b>172.8%</b>	<b>1 GK Universal Trader II</b>	<b>551</b>	<b>191.5%</b>
2 Time	496	17.0%	2 STAT	344	110.2%	2 Capcon1	296	113.1%
3 PowerTrader	575	8.0%	3 1-2-3-4 System	198	100.4%	3 Axiom Long Term	471	109.3%
4 CTS BrB System	512	5.3%	4 Market Rider	383	80.5%	4 Black or White	124	107.7%
5 Cobalt	416	5.2%	5 Catscan III	421	74.3%	5 Aberration	207	80.3%
6 I-Master	366	4.0%	6 Checkmate	342	71.1%	6 Waverider	339	79.0%
7 Spectrum	438	2.0%	7 Catscan III Const.	422	66.3%	7 Grand Cayman System	177	76.9%
8 CTS Crash Control	511	-3.9%	8 CatScan	212	66.3%	8 Samurai_7	281	62.3%
9 GK Universal Trader I	550	-11.2%	9 GK-Currency Trader	294	61.5%	9 Super Turtle	561	52.6%
10 DCB Nasdaq Swing	547	-19.5%	10 DirecTrend	400	60.8%	10 Arcs	279	52.1%
11 Statmirror	410	-21.3%	11 Directional Movement	82	56.2%	11 Millenium 2000	280	51.3%
12 Bounce 2	450	-23.5%	12 STAT Const	345	55.9%	12 Pegasus	440	42.8%
13 Zeeport	367	-69.2%	13 Basis	269	40.2%	13 Volatility	85	36.9%
			14 Fusion	483	33.4%	14 Intensity	523	28.6%
			15 Compass	278	29.5%	15 Hi-Lo Swing	346	27.4%
			16 Catscan IV	563	28.5%	16 Athena	271	25.9%

## #3-2007

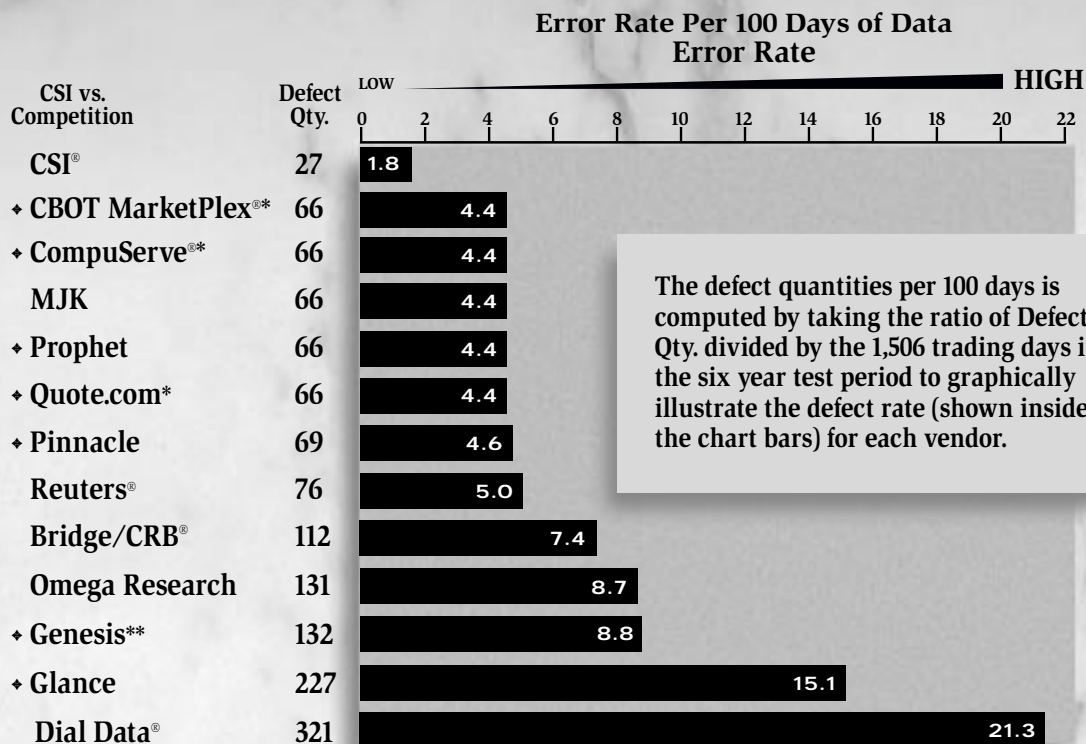
## RANKING BY SPECIFIC COMMODITY

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

Euro Currency			Japanese Yen			Swiss Franc		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
<b>1 Ready-Set-Go</b>	<b>340</b>	<b>136.3%</b>	<b>1 Dollar Trader for Curr.</b>	<b>236</b>	<b>109.0%</b>	<b>1 The Mystery System</b>	<b>196</b>	<b>85.6%</b>
2 CatsCan IV Const	564	120.6%	2 Dynamic Breakout Sys	240	84.6%	2 Market Direction	384	74.2%
3 1-2-3-4 System	198	95.8%	3 Grand Cayman System	177	84.4%	3 Fusion	483	70.7%
4 Dollar Trader for Curr.	236	93.7%	4 Bond & Yen Trdng. Sys.	225	78.9%	4 Basis II	270	60.6%
5 Sierra Hotel	255	86.3%	5 1-2-3-4 System	198	73.3%	5 ETS - Daily	257	59.2%
6 Andromeda	364	85.7%	6 Turtle Trading System	249	60.8%	6 Basis	269	47.4%
7 Market Direction	384	82.3%	7 The Mystery System	196	54.5%	7 Weaver	318	41.8%
8 Anomaly 2	381	80.5%	8 Scooter	105	52.3%	8 CatScan	212	32.2%
9 Dual Thrust	562	79.0%	9 Golden SX Const.	254	51.7%	9 Dynamic Breakout Sys	240	27.2%
10 Andromeda-2	441	74.7%	10 Basis II	270	48.6%	10 1-2-3-4 System	198	25.5%
11 Catscan II	226	73.9%	11 DCS II	111	48.2%	11 Cross Bow	331	6.9%
12 GK-Currency Trader	294	72.6%	12 Weaver	318	46.4%	12 DCS II	111	6.1%
13 Trend One	299	72.0%	13 Parabolic Stop	65	45.6%	13 Checkmate	342	3.8%
14 BRIX	395	71.2%	14 Universal LT	199	40.6%	14 Sierra Hotel	255	2.5%
15 Market Rider	383	71.1%	15 GearedUp	370	37.9%	15 Synergy	374	1.8%
16 Amos' Root	307	70.7%	16 Pegasus	440	36.9%	16 BRIX	395	-0.2%
17 Challenger	350	69.6%	17 Top Ten System	228	36.9%	17 Catscan II	226	-0.6%
18 Catscan III Const.	422	62.8%	18 Sierra Hotel	255	35.6%	18 Aberration	207	-1.0%
19 CatsCan IV	563	62.5%	19 Catscan II	226	33.5%	19 Weaver MT	319	-3.1%
20 Trendchannel	292	62.1%	20 Catscan III Const.	422	33.4%	20 Trend One	299	-8.3%
21 DirecTrend	400	59.1%	21 Dr. Jenkins System	62	31.9%	21 Dynamic MovAvgCross	303	-8.5%
22 Trend Harmony	515	58.5%	22 Compass	278	30.8%	22 Ultimate Trading Dev. II	324	-13.4%
23 Samba	417	58.1%	23 Benchmark	182	30.5%	23 Mike Culler System	104	-14.8%
24 STAT	344	56.0%	24 GK Universal Trader I	550	30.3%	24 Aberration Plus	300	-15.1%
25 ETS - Daily	257	55.4%	25 Theta	309	29.5%	25 Strategic	335	-16.3%
26 Catscan III	421	52.2%	26 Trendchannel	292	28.2%	26 GK-Currency Trader	294	-18.8%
27 Aberration	207	52.1%	27 CatScan	212	27.3%	27 Challenger	350	-23.5%
28 The Mystery System	196	50.5%	28 Golden SX	253	26.8%	28 Capcon1	296	-36.8%
29 Anomaly 1	380	50.5%	29 Catscan III	421	25.9%	29 Intensity LT	577	-40.5%
30 DynamicTrendTrading	467	49.7%	30 Directional Movement	82	23.9%	30 DirecTrend	400	-40.9%
Natural Gas			Crude Oil			Coffee		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
<b>1 Natural Gas Offense</b>	<b>526</b>	<b>151.2%</b>	<b>1 GK Energy Trader II</b>	<b>487</b>	<b>66.2%</b>	<b>1 Anticipation IV</b>	<b>574</b>	<b>309.6%</b>
2 Dual Thrust	562	147.3%	2 Black Gold	560	53.6%	2 Anticipation III	573	260.5%
3 Natural Gas Trader-MA	504	140.4%	3 BRIX	395	38.1%	3 Anticipation	224	243.5%
4 Natural Gas Trader-LA	506	116.3%	4 Pegasus	440	34.5%	4 CatsCan IV Const	564	179.9%
5 Natural Gas Trader-GA	505	115.0%	5 Axiom Long Term	471	33.0%	5 CatsCan IV	563	179.9%
6 Super Turtle	561	111.2%	6 Universal 2.0	468	31.0%	6 Benchmark	182	156.9%
7 Simple Harmony	571	76.2%	7 Golden SX Const.	254	26.0%	7 Parabolic Stop	65	137.8%
8 Samurai_7	281	46.2%	8 Market Direction	384	25.8%	8 Scooter	105	116.8%
9 Samba	417	38.1%	9 Crude Oil Trader - LA	529	24.4%	9 Universal	133	113.3%
10 GK-Energy Trader	349	34.5%	10 Black Gold	333	24.2%	10 Catscan II	226	107.2%
11 Waverider	339	30.5%	11 Aberration	207	22.6%	11 Anticipation II	295	104.8%
12 Arcs	279	29.3%	12 Weaver	318	18.4%	12 1-2-3 System	106	102.7%
13 Trend Harmony	515	28.4%	13 Golden SX	253	18.0%	13 The Mystery System	196	97.1%
14 Swing Index System	84	27.1%	14 Universal LT	199	13.4%	14 Top Ten System	228	64.3%
15 DirecTrend	400	20.9%	15 Dynamic MovAvgCross	303	12.4%	15 Watch and Wait	126	53.9%
16 Parabolic Stop	65	20.1%	16 Dual Thrust	562	11.4%	16 DirecTrend	400	50.0%
17 Volatility	85	18.8%	17 Catscan II	226	11.0%	17 PowerTrader	575	37.2%
18 Basis II	270	17.3%	18 Turtle Trading System	249	9.9%	18 Golden SX	253	32.3%
19 GK Energy Trader II	487	16.8%	19 Andromeda-2	441	9.2%	19 Samba	417	27.3%
20 Ready-Set-Go	340	15.9%	20 Basis II	270	8.9%	20 Market Direction	384	25.1%
21 Universal 2.0	468	15.7%	21 Andromeda	364	7.6%	21 DCS II	111	23.8%
22 DCB Natural Gas	545	15.1%	22 Dynamic Breakout Sys	240	6.1%	22 Golden SX Const.	254	21.6%
23 CatsCan IV Const	564	11.1%	23 Abalone	409	5.1%	23 GK Universal Trader I	550	18.3%
24 CatsCan IV	563	11.1%	24 Kylie	193	5.1%	24 Athena	271	14.1%

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SOURCE: The most recent comparative analysis, Futures Magazine, "How Clean is Your Data", September 1999. ♦ Firms whose source is MJK. \*MJK's record was assigned to these non-participating firms, but actual performance may vary.  
\*\* In the Futures cover story, Omega & Glance were charged for omissions, but Genesis was not. This ad factored in the Genesis omissions. CSI and Unfair Advantage are registered trademarks and MarketScanner is a trademark of Commodity Systems, Inc. All other names & marks are the property of their respective holders.

# 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.









Combined

Feb 2007	Mar 2007	Apr 2007	May 2007	All Statistics Based On Last 12 Months Performance										Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
				12 Mos		12 Mos		12 Mos		12 Mos		12 Mos					
				Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	Comb- ined %Chng. (17)				
1338	-1750	-250	-625	1200	2638	12	25.0	2179	-593	4	1500	80.0%	59.4%	-713	5188	-12.7%	21.5%
-600	0	-830	550	-2650	3200	9	33.3	770	-826	3	1800	-147.2%	59.4%	-2410	3540	-34.9%	21.5%
-1195	0	0	2095	7015	1195	3	66.7	4105	-1200	1	3000	233.8%	57.9%	14615	13450	79.0%	9.1%
0	0	0	13570	45600	6525	6	33.3	27150	-2160	3	30000	152.0%	57.9%	56390	34675	30.5%	9.1%
0	-2988	0	675	-9200	12475	9	22.2	1656	-1786	6	6300	-146.0%	57.9%	7300	23025	18.8%	9.1%
0	0	0	-35	-2810	6560	6	33.3	1875	-1638	4	2700	-104.1%	57.9%	290	10387	-1.7%	9.1%
0	0	0	3169	-581	4425	5	40.0	1922	-1475	3	5400	-10.8%	57.9%	-4238	16969	-12.7%	9.1%
0	255	0	-135	-3795	3915	7	28.6	290	-875	3	1650	-230.0%	57.9%	-1325	9580	-13.0%	9.1%
0	-2175	0	-2175	-1570	21750	11	9.1	20180	-2177	10	18000	-8.7%	57.9%	-21090	21750	-19.0%	9.1%
0	0	0	3519	5719	4400	5	60.0	3373	-2200	2	2700	211.8%	57.9%	-12725	23563	-76.4%	9.1%
0	0	0	-4680	5450	14430	7	42.9	11563	-7324	2	30000	18.2%	55.3%	66380	40520	34.5%	16.7%
-3520	9731	0	8820	26662	5725	8	50.0	9304	-2639	3	18000	148.1%	55.3%	24377	32348	21.1%	16.7%
-399	1856	0	-168	17602	3280	7	42.9	7190	-998	1	15000	117.3%	55.3%	5011	21038	5.2%	16.7%
-2070	0	-2070	-2710	-8640	13860	9	11.1	13500	-2765	4	11250	-76.8%	55.3%	-16290	31740	-22.6%	16.7%
0	4116	684	0	1745	3055	4	50.0	2400	-1528	2	3300	52.9%	52.9%	693	4107	13.3%	13.3%
-775	300	4075	3300	12475	9275	73	54.8	1076	-926	6	23625	52.8%	52.8%	38000	25375	30.2%	30.2%
0	0	0	2146	8316	1015	5	60.0	3177	-608	1	1650	504.0%	52.3%	8316	1015	336.0%	65.0%
13812	0	0	23975	38875	27125	8	50.0	16500	-6781	4	21000	185.1%	52.3%	41800	27125	132.7%	65.0%
-685	-8975	-7455	-5990	-12065	31500	9	22.2	12490	-5287	6	30000	-40.2%	52.3%	34275	31500	76.2%	65.0%
0	-1363	0	2638	-250	7213	8	50.0	2081	-2144	3	6300	-4.0%	52.3%	-2188	7213	-23.2%	65.0%
5663	1288	0	4238	7863	3325	4	75.0	3729	-3324	1	6000	131.1%	52.3%	-4938	16125	-54.9%	65.0%
-1215	0	0	-1871	-815	3088	4	50.0	1136	-1544	2	1800	-45.3%	52.3%	-2531	3088	-93.7%	65.0%
0	0	0	-5465	-5430	6645	7	28.6	1645	-1745	3	3000	-181.0%	52.3%	-6715	6715	-149.2%	65.0%
11200	-6550	0	2800	45675	6550	7	85.7	8704	-6534	1	39000	117.1%	52.0%	59075	18575	90.9%	38.8%
22400	-9325	0	0	38025	15175	7	71.4	10805	-7981	1	40500	93.9%	52.0%	57450	17400	85.1%	38.8%
0	-4700	0	0	11600	4700	4	75.0	5433	-4699	1	47250	24.6%	52.0%	-2675	25975	-3.4%	38.8%
0	-3395	0	0	-6025	6885	4	25.0	4255	-3427	2	45000	-13.4%	52.0%	-2895	14585	-3.9%	38.8%
972	0	964	1060	1836	8324	15	60.0	1461	-1886	2	3600	51.0%	51.0%	2148	33484	5.1%	5.1%
-2875	0	0	22100	22550	13550	11	45.5	8805	-3589	3	47250	47.7%	47.7%	-17625	59025	-9.1%	-9.1%
2088	0	0	0	2863	0	2	100.0	1431	0	0	6000	47.7%	47.7%	1488	22125	3.8%	3.8%
350	2350	-1375	2175	21375	9125	110	61.8	1390	-1740	4	47250	45.2%	45.2%	53400	17800	45.2%	45.2%
0	0	0	790	790	0	1	100.0	790	0	1	1800	43.9%	43.9%	6901	7885	85.2%	85.2%
788	-2325	2750	1438	4038	3225	97	69.1	317	-574	3	9450	42.7%	42.7%	4038	3225	42.7%	42.7%
8050	-2675	775	4950	11100	6425	45	46.7	1419	-780	4	23625	47.0%	40.1%	11100	6425	47.0%	40.1%
775	-613	-25	125	263	1538	45	33.3	269	-126	6	4725	5.6%	40.1%	263	1538	5.6%	40.1%
375	-688	-2513	588	6925	5525	44	70.5	598	-896	3	6300	109.9%	39.9%	-34475	42525	-63.8%	-67.6%
490	1010	760	-980	2030	1980	24	75.0	373	-781	3	2700	75.2%	39.9%	-29770	38370	-67.5%	-67.6%
-1990	0	-925	325	-5740	6065	24	41.7	336	-651	3	2400	-239.2%	39.9%	-36005	44945	-91.8%	-67.6%
-100	-1648	-836	1832	2776	4144	35	54.3	779	-752	4	3600	77.1%	39.9%	-65484	76380	-111.4%	-67.6%
-3380	1380	-1020	2770	11960	16650	46	52.2	2220	-1880	6	30000	39.9%	39.9%	63980	16650	116.3%	116.3%
4575	5875	0	0	9400	1775	6	66.7	2988	-1280	1	23625	39.8%	39.8%	59625	15900	38.8%	38.8%
8650	-175	-200	8700	18475	12800	27	63.0	3000	-3259	3	47250	39.1%	39.1%	99175	27650	10.1%	10.1%
-1205	115	0	2150	1145	1380	7	57.1	954	-888	2	3000	38.2%	38.2%	365	2070	7.7%	7.7%
1420	-820	0	-2080	1000	2900	7	42.9	1810	-1110	2	2700	37.0%	37.0%	17060	7050	68.9%	68.9%
4594	-956	2925	619	9713	956	10	70.0	1768	-888	1	5400	179.9%	35.3%	9713	956	179.9%	35.3%
2075	0	0	2075	7600	2063	9	55.6	2435	-1147	2	6300	120.6%	35.3%	7600	2063	120.6%	35.3%
860	-1850	0	550	370	2210	9	55.6	838	-957	2	3300	11.2%	35.3%	370	2210	11.2%	35.3%
5000	-5220	-11180	-860	3340	17260	11	27.3	8910	-2928	5	30000	11.1%	35.3%	3340	17260	11.1%	35.3%
2190	-190	140	-210	-1070	3000	10	40.0	718	-657	4	1800	-59.4%	35.3%	-1070	3000	-59.4%	35.3%
-525	-300	0	-450	-2700	2700	22	0.0	0	-123	22	2100	-128.6%	35.3%	-2700	2700	-128.6%	35.3%
4075	7125	-650	2650	8100	8375	93	48.4	1064	-829	8	23625	34.3%	34.3%	128263	33275	38.5%	38.5%
13550	0	0	19663	38213	1038	7	57.1	10006	-593	2	12000	318.4%	33.5%	38213	1038	318.4%	33.5%
0	4069	0	1800	2006	4238	6	66.7	1561	-2123	1	5400	37.2%	33.5%	2006	6650	37.2%	33.5%
474	0	-713	519	225	815	7	57.1	379	-429	2	1650	13.7%	33.5%	225	815	13.7%	33.5%
700	-4700	-5600	10850	3596	17850	4	33.3	7382	-2338	4	45000	8.0%	33.5%	3596	17850	8.0%	33.5%
0	0	0	-463	-400	463	2	50.0	63	-463	1	2100	-19.0%	33.5%	-400	463	-19.0%	33.5%
1825	935	-2125	-3435	-5000	10625	12	33.3	2540	-1893	3	11250	-44.4%	33.5%	-5000	10625	-44.4%	33.5%
-1540	-1425	-1330	-2950	-8680	12155	30	43.3	703	-1047	3	12000	-72.3%	33.5%	-8680	12155	-72.3%	33.5%
725	-300	-538	338	3063	1738	100	63.0	271	-379	3	9450	32.4%	32.4%	5213	2600	22.1%	22.1%
-510	-150	0	-530	870	2930	12	33.3	1180	-480	5	2700	32.2%	32.2%	7300	19650	28.7%	28.7%
4594	-956	2925	619	9713	956	10	70.0	1768	-888	1	5400	179.9%	31.3%	9713	956	179.9%	31.3%
2075	-3350	0	1763	3938	3350	11	45.5	2430	-1372	2	6300	62.5%	31.3%	3938	3350	62.5%	31.3%
850	-1850	0	110	940	1850	9	55.6	896	-887	2	3300	28.5%	31.3%	940	1850	28.5%	31.3%
2190	-200	170	10	460	1710	9	44.4	728	-489	3	1800	25.6%	31.3%	460	1710	25.6%	31.3%
5000	-5220	-11180	-860	3340	17260	11	27.3	8910	-2928	5	30000	11.1%	31.3%	3340	17260	11.1%	31.3%
-525	0	-500	-650	-3100	3100	24	0.0	0	-129	24	2100	-147.6%	31.3%	-3100	3100	-147.6%	31.3%
-10875	-5500	0	19175	14525	20625	15	40.0	9088	-4445	3	47250	30.7%	30.7%	166100	61275	36.1%	36.1%
-11550	-1450	-13100	4175	-11950	41350	26	57.7	6800	-10362	4	39000	-30.6%	29.6%	113225	45925	67.0%	45.6%
0	9000	-7375	21550	73425	7375	21	76.2	5533	-3024	1	47250	155.4%	29.6%	114500	46325	55.9%	45.6%
-13000	-7700	-8000	4925	-15800	39525	27	51.9	3450	-4939	5	45000	-35.1%	29.6%	63550	40275	32.6%	45.6%
-4290	-3020	0	6570	-3320	11910	25	52.0	1742	-2164	4	12000	-27.7%	29.6%	-8010	30680	-15.4%	45.6%
5750	1625	0	0	26450	0	7	100.0	3779	0	0	47250	56.0%	29.0%	24550	8625	31.2%	18.5%
0	1800	0	0	300	4250	6	66.7	1138	-2129	2	45000	0.7%	29.0%	3960	11395	5.3%	18.5%
3788	0	0	1625	4113	5438	7	57.1	2663	-2175	2	6000	68.6%	27.2%	56825	13938	78.9%	28.3%
590	-1990	0	2020	-1750	5060	7	42.9	1917	-1878								

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)					Jun 2006	Jul 2006	Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007
						2002	2003	2004	2005	2006								
						2006	2006	2006	2006	2006								
65	EuroMax	569		Euro C	10/06	n/a	n/a	n/a	n/a	-13	n/a	n/a	n/a	0	-13	0	0	-700
66	HI%Mid	572		Mini Russell	5/06	n/a	n/a	n/a	n/a	4365	-715	-1155	1715	1635	0	1705	2195	2930
	HI%Mid	572		Mini Nasdaq	5/06	n/a	n/a	n/a	n/a	300	-965	0	170	150	210	735	0	705
	HI%Mid	572		Mini S&P	5/06	n/a	n/a	n/a	n/a	1863	25	0	875	700	0	263	1088	1325
	HI%Mid	572		Mini Midcap	5/06	n/a	n/a	n/a	n/a	-2285	-955	-1635	595	0	0	1485	0	780
67	Natural Gas Trader-MA	504		Nat Gas	8/05	n/a	n/a	n/a	31080	45810	4290	5380	-140	2710	1650	-5430	-1990	-1370
68	R-Breaker	187	*	S&P	7/93	39000	34050	-13200	-20475	-7100	-1250	-550	-600	-3600	-4400	850	-200	275
69	DCB Lumber	544		Lumber	12/05	n/a	n/a	n/a	0	61	739	323	-64	35	-20	0	-95	-1010
70	Universal LT	199		Bonds	4/93	-2100	13950	-15480	-5150	-10660	-230	-690	-3870	-1880	-2310	420	-4080	-1760
	Universal LT	199		Jap Yen	4/93	1788	-412	-401	-2126	-3952	1975	-2263	-813	-300	0	-188	-2638	2875
	Universal LT	199		Copper	4/93	-4214	-100	1412	3811	16175	5975	263	-2588	0	-2338	-12650	0	13663
	Universal LT	199		Crude	4/93	4250	8650	12380	11220	-10500	190	710	4510	8320	-6310	-7930	-1930	7240
	Universal LT	199		Euro \$	4/93	-1525	225	-825	-2025	-1125	0	0	0	0	0	-100	0	0
	Universal LT	199		B Pound	4/93	264	5880	-5389	255	8508	2588	213	-1800	-975	238	2963	0	600
71	Natural Gas Trader-GA	505		Nat Gas	8/05	n/a	n/a	n/a	9510	58010	3420	6790	-220	6550	1670	-5430	-2780	-1370
72	Night & Day Daytrading	26	*	S&P	1/87	7650	-15450	6100	-11625	-5950	3275	225	-2025	-4825	-500	-1975	2375	5325
73	STC S&P DayTrade	258	*	S&P	4/97	45950	10225	17925	-7025	-7150	100	5775	-3575	-175	-5600	2775	1100	1200
74	Vega	291		S&P	6/98	-21150	-4300	-12200	-6000	3300	9325	-250	-2125	75	-1275	-425	4925	-975
75	ETS - Daily	257		Bonds	3/97	2950	2150	14206	7288	-1681	-3306	-2075	2769	0	-2544	-1525	-1825	2331
	ETS - Daily	257		S Franc	3/97	-2300	9713	6013	-5750	325	0	-1038	-1313	1863	0	2475	0	2825
	ETS - Daily	257		Euro C	1/99	-6000	19213	-8163	-12375	38	0	-3075	25	-1125	-938	3575	0	0
	ETS - Daily	257		Jap Yen	3/97	6838	-11000	-10113	788	-1600	0	13	-3550	0	0	625	-2563	0
	ETS - Daily	257		S&P	3/97	9875	-22200	-13450	-2800	-10925	4000	0	0	15350	0	0	4150	-8125
	ETS - Daily	257		B Pound	03/97	-1538	11400	-6163	-18738	3306	0	-731	3069	-3194	0	2725	0	0
	ETS - Daily	257		Beans	11/97	-6763	-3638	-4731	-2456	-7056	-2175	-2288	2319	0	1363	0	-706	0
76	DCB Lean Hogs	542		Live Hogs	12/05	n/a	n/a	n/a	0	1255	0	170	205	485	-35	0	470	0
77	Qtech Bellies	495		Pork Bellies	04/05	n/a	n/a	n/a	5005	4940	3010	1045	0	-4780	-2505	0	-135	195
78	Watch and Wait	126		Coffee	05/91	-4406	-204	2758	6771	2402	-1125	1088	0	656	0	938	38	38
	Watch and Wait	126		Bonds	05/91	1270	4640	-7370	2500	-1870	120	0	60	0	0	0	-2360	0
	Watch and Wait	126		Bellies	05/91	-9716	2524	1364	-2052	1084	1012	0	0	0	0	0	36	180
	Watch and Wait	126		Gold	5/91	-2180	2050	1320	430	3090	1290	1430	0	0	0	280	-280	-340
	Watch and Wait	126	*	Jap Yen	5/91	1652	1276	413	-13038	502	138	450	0	38	0	-1738	0	0
79	RC Chance	565	*	S&P	10/06	n/a	n/a	n/a	n/a	-650	n/a	n/a	n/a	n/a	-2275	-1050	2675	2475
	RC Chance	565	*	Mini S&P	10/06	n/a	n/a	n/a	n/a	-688	n/a	n/a	n/a	n/a	-475	-438	225	488
80	Andromeda-2	441		Euro C	10/03	n/a	9963	5637	12875	-12239	0	-4063	-175	-1450	0	-550	-2150	0
	Andromeda-2	441		Corn	10/03	n/a	-2213	5839	-2614	949	-713	-275	-575	-950	0	5025	0	0
	Andromeda-2	441		T Note	10/03	n/a	0	2300	-2900	1610	-980	-1420	860	0	0	1660	-1130	0
	Andromeda-2	441		Crude	10/03	n/a	-1210	2760	-3720	5950	0	0	0	0	10380	0	0	0
	Andromeda-2	441		Coffee	10/03	n/a	-3525	-6994	10500	2962	1875	0	-1163	0	0	2250	0	-2719
	Andromeda-2	441		Jap Yen	10/03	n/a	0	-3801	8249	-6688	-1588	0	925	0	0	563	0	0
	Andromeda-2	441		H Oil	10/03	n/a	-6195	2007	0	0	0	0	0	0	0	0	0	0
	Andromeda-2	441		Cotton	10/03	n/a	0	-2650	-3690	2365	910	-900	0	475	0	700	-525	0
81	DCB-Bond	306		Bonds	1/00	-8950	2720	3020	3630	1940	2060	-1190	-310	-690	0	1740	-1270	-570
82	Capcon1	296		Cotton	1/99	-1000	-2070	11710	-530	3620	910	0	0	1250	0	700	0	0
	Capcon1	296		Copper	1/99	-100	-3501	-9039	-12588	-5175	0	0	-4150	-3013	0	4138	0	0
	Capcon1	296		Crude	1/99	-13010	-6380	-1040	-16130	14800	0	0	5250	0	13500	0	770	0
	Capcon1	296		Euro C	1/99	-14276	-23651	-2313	7600	-15226	0	0	850	0	0	-4713	0	0
	Capcon1	296		S Franc	1/99	-8025	-12863	-7450	1863	-5913	0	0	1925	0	0	-1888	0	0
	Capcon1	296		B Pound	1/99	-10451	-7363	-6500	9331	-12557	0	0	-2100	0	0	-1613	0	-2638
83	Trend One	299		Bonds	4/99	7270	9210	8980	6840	-680	-2270	-1400	2780	-2400	30	2960	-1680	0
	Trend One	299		Euro C	4/99	-4150	20963	6299	5550	1763	-850	-788	263	-1275	63	6925	-2288	-4675
	Trend One	299		Jap Yen	4/99	6451	1162	362	5125	-14902	-1925	0	3975	0	0	1338	-1488	0
	Trend One	299		S Franc	4/99	-2788	3063	8925	-17338	1638	-4113	238	-2700	0	0	4388	0	-3238
	Trend One	299		Coffee	4/99	-6263	-9150	6057	-7238	11005	5250	-694	2081	-788	-2156	5869	-1913	-1931
84	Samurai_7	281		Bonds	5/98	5300	8380	8070	230	8130	4140	-690	1320	2070	-830	1440	-1210	1530
	Samurai_7	281		Cotton	5/98	-6080	4420	15760	1010	-3105	-2420	-755	-1675	820	-685	-10	585	-1120
	Samurai_7	281		Nat Gas	5/98	30480	-4720	34910	18620	14290	-2700	-20360	-4450	20360	-15430	2940	16150	-7050
	Samurai_7	281		H Oil	5/98	520	10182	1827	-5267	3549	-609	1205	-3826	10387	454	-563	-773	9996
	Samurai_7	281		S Franc	5/98	-188	-13901	-6000	-488	-17113	-2250	-3025	-375	-438	-675	63	-3575	775
85	GK Energy Trader II	487		Crude	11/04	n/a	n/a	-2685	13525	10140	0	-4365	2075	0	0	16745	0	-4785
	GK Energy Trader II	487		Unleaded	11/04	n/a	n/a	-2322	27212	-19227	-12641	-8181	-10184	0	0	20455	0	-4330
	GK Energy Trader II	487		Heat Oil	11/04	n/a	n/a	719	3923	11283	0	1546	-3178	0	17187	0	0	-9781
	GK Energy Trader II	487		Nat Gas	11/04	n/a	n/a	-15075	74335	-36585	-4305	-19800	0	-6405	14655	0	-7645	1495
86	Dollar Trader for Curr.	236		Jap Yen	1/96	10012	-5377	6226	7562	-1288	0	663	2175	0	1250	-1663	-925	0
	Dollar Trader for Curr.	236		Euro C	1/99	10750	8700	4675	-4051	-7976	-1425	-6688	-7425	-3825	-500	5863	-1663	-263
87	GK Universal Trader I	550		Copper	3/06	n/a	n/a	n/a	n/a	31650	0	0	0	0	0	0	0	0
	GK Universal Trader I	550		Soybeans	3/06	n/a	n/a	n/a	n/a	375	0	0	0	0	1600	0	-1125	0
	GK Universal Trader I	550		Jap Yen	3/06	n/a	n/a	n/a	n/a	-1025	0	0	0	0	2713	0	0	0
	GK Universal Trader I	550		Coffee	3/06	n/a	n/a	n/a	n/a	56	0	4031	-3975	0	0	0	0	0
	GK Universal Trader I	550		Nat Gas	3/06	n/a	n/a	n/a	n/a	690	0	1775	0	0	6955	0	0	3365
	GK Universal Trader I	550		Nasdaq	3/06	n/a	n/a	n/a	n/a	-4100	0	0	900	0	0	0	-5000	0
	GK Universal Trader I	550		T Note	3/06	n/a	n/a	n/a	n/a	-1604	0	-1013	0	0	0	0	0	0
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	n/a	n/a	n/a	-1210	0	0	0	-1800	0	0	-1860	0
88	ZumaFria	558		O. Juice	11/05	n/a	n/a	n/a	1538	2640	-555	0	0	0	2843	0	0	-1508
89	Spartan	535		Mini S&P	2/06	n/a	n/a	n/a	n/a	3500	925	1100	0	0	-2088	0	1325	138
90	Spectrum	438	*	S&P	8/03	n/a	1425	2475	-1175	5500	0	0	-600	1200	-1575	3375	0	700
	Spectrum	438	*	Russell 2K	8/03	n/a	8475	650	-3475	-750	-1750	0	0	0	0	1675	0	-5625
	Spectrum	438	*	Nasdaq	8/03	n/a	-1350	3550	-4550	400	0	0	-1600	625	-1625	2675	0	300
	Spectrum	438	*	SP Midcap	8/03	n/a	3400	3000	-6625	2500	-350	0	-1100	2800	0	0	0	-1825

				All Statistics Based On Last 12 Months Performance													
Feb 2007	Mar 2007	Apr 2007	May 2007	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
0	1463	0	725	1475	713	5	60.0	917	-638	1	6300	23.4%	23.4%	1475	713	23.4%	23.4%
0	-785	1275	1335	10135	1870	11	72.7	1599	-883	2	8100	125.1%	22.8%	9120	2885	103.9%	15.7%
675	-245	510	0	1945	965	11	81.8	351	-606	1	9000	21.6%	22.8%	1945	965	19.9%	15.7%
0	-2400	763	0	2638	2400	10	87.5	560	-1810	1	9450	27.9%	22.8%	1550	2400	15.1%	15.7%
0	-765	1065	0	570	2590	8	50.0	1110	-968	2	40500	1.4%	22.8%	-1205	2590	-2.7%	15.7%
-1380	1380	1550	160	6810	17400	61	49.2	2132	-1845	4	30000	22.7%	22.7%	77230	17400	140.4%	140.4%
12625	3500	-5350	4025	5325	14925	168	41.7	1118	-745	8	23625	22.5%	22.5%	236300	44950	71.0%	71.0%
310	0	475	0	693	1154	11	54.5	314	-238	4	3300	21.0%	21.0%	-164	1745	-3.3%	-3.3%
3470	-890	1560	2810	-7450	14400	28	39.3	1068	-1130	5	2700	-275.9%	20.2%	18050	41350	46.6%	17.0%
1838	0	0	-1338	-850	6200	12	41.7	1855	-1448	3	6000	-14.2%	20.2%	34900	24363	40.6%	17.0%
2100	0	19663	-7950	16138	17575	11	45.5	8333	-4265	4	21000	76.8%	20.2%	47725	17575	15.9%	17.0%
-410	0	-2430	-970	990	16170	27	44.4	2305	-1775	7	11250	8.8%	20.2%	21590	23160	13.4%	17.0%
-450	0	0	-500	-1050	1050	4	0.0	0	-263	4	2100	-50.0%	20.2%	600	6625	2.0%	17.0%
-1175	-138	588	-1325	1775	2925	27	51.9	778	-703	3	4200	42.3%	20.2%	-7494	30225	-12.4%	17.0%
-1380	-1200	1260	-1570	5740	19550	82	48.8	2028	-1796	4	30000	19.1%	19.1%	63260	19550	115.0%	115.0%
8925	1075	-4225	-3250	4400	11525	59	40.7	1622	-987	7	23625	18.6%	18.6%	-21400	46500	-4.4%	-4.4%
2025	1650	-750	-175	4350	12825	128	41.4	1081	-706	10	23625	18.4%	18.4%	162488	30325	66.6%	66.6%
1575	-4725	2850	-425	8550	8275	42	16.7	3950	-548	9	47250	18.1%	18.1%	30063	60000	6.9%	6.9%
956	-1450	0	-663	-7331	8506	14	35.7	1550	-1675	3	2700	-271.5%	17.8%	28731	16556	102.2%	-11.4%
1113	-1488	0	-463	3975	3250	11	63.6	1368	-1397	2	4200	94.6%	17.8%	25900	14588	59.2%	-11.4%
638	1613	0	-175	538	5113	10	40.0	1681	-1031	3	6300	8.5%	17.8%	29688	24975	55.4%	-11.4%
2250	-1238	0	3163	-1300	5488	10	50.0	1243	-1503	2	6000	-21.7%	17.8%	1575	32400	2.5%	-11.4%
-5225	-2500	-7575	17750	17825	23425	12	41.7	8375	-3442	6	47250	37.7%	17.8%	-135263	218725	-27.5%	-11.4%
0	-2763	0	81	-813	3231	10	40.0	1570	-1182	2	4200	-19.3%	17.8%	-23825	29175	-54.5%	-11.4%
3444	-1581	550	-838	88	4463	13	38.5	1950	-1210	4	2400	3.6%	17.8%	-13219	28169	-56.5%	-11.4%
0	185	-990	-22	468	1012	12	66.7	195	-273	2	2700	17.3%	17.3%	428	1012	10.6%	10.6%
5500	0	0	-1810	520	7420	14	35.7	2477	-1317	6	3600	14.4%	14.4%	13830	7420	177.3%	177.3%
0	0	788	450	2869	1125	11	90.9	399	-1119	1	5400	53.1%	14.1%	47569	7219	53.9%	11.1%
0	0	0	60	-2120	2430	6	83.3	62	-2425	1	2700	-78.5%	14.1%	8370	9540	19.0%	11.1%
0	264	-32	232	1692	232	11	90.9	192	-228	1	3600	47.0%	14.1%	6084	12024	10.3%	11.1%
300	90	40	0	2810	620	9	77.8	490	-311	2	12000	23.4%	14.1%	4020	5560	2.1%	11.1%
38	0	0	0	-1075	2400	6	83.3	265	-2395	1	6000	-17.9%	14.1%	-12025	25350	-12.3%	11.1%
-950	-2125	100	5275	4125	7350	97	47.4	1081	-893	6	23625	17.5%	13.2%	4125	7350	17.5%	13.2%
-413	-1000	-38	1275	-375	2200	98	41.8	229	-171	8	4725	-7.9%	13.2%	-375	2200	-7.9%	13.2%
0	0	0	1400	-6988	8388	7	28.6	1725	-2089	4	6300	-110.9%	13.0%	17638	12238	74.7%	8.2%
1663	-1125	-250	-1213	1588	2588	10	20.0	3344	-638	5	1500	105.9%	13.0%	1038	6688	18.9%	8.2%
-240	0	-620	540	-1330	2400	9	33.3	1020	-731	4	1800	-73.9%	13.0%	690	3360	10.5%	8.2%
0	0	0	0	10380	0	1	100.0	10380	0	0	11250	92.3%	13.0%	3780	9650	9.2%	8.2%
0	0	3356	-2231	1369	2719	6	50.0	2494	-2038	1	5400	25.4%	13.0%	1350	10519	6.8%	8.2%
300	-1250	0	1500	450	1588	6	66.7	822	-1421	1	6000	7.5%	13.0%	-1688	9475	-7.5%	8.2%
0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	13.0%	-4187	6195	-7.6%	8.2%
-875	0	2250	-970	1065	1400	8	50.0	1084	-818	2	3000	35.5%	13.0%	-3570	7830	-32.5%	8.2%
1170	-250	-360	10	340	2290	16	50.0	661	-619	2	2700	12.6%	12.6%	7930	9870	39.2%	39.2%
-1100	0	3210	-970	4000	1100	6	66.7	1518	-1039	1	3000	133.3%	12.4%	28840	8050	113.1%	-22.0%
11488	0	-17850	-2075	-11463	19925	7	28.6	7813	-5423	3	21000	-54.6%	12.4%	-38388	40163	-21.5%	-22.0%
1400	0	-1820	3040	22140	1820	6	83.3	4792	-1807	1	11250	196.8%	12.4%	-28650	50790	-30.0%	-22.0%
838	0	-2350	1250	-4125	6225	5	60.0	979	-3531	1	6300	-65.5%	12.4%	-17700	56088	-33.1%	-22.0%
2488	0	0	1363	3888	1888	4	75.0	1925	-1887	1	4200	92.6%	12.4%	-13150	41113	-36.8%	-22.0%
-1050	0	-1100	231	-8269	8500	6	16.7	231	-1701	5	4200	-196.9%	12.4%	-24281	33500	-68.0%	-22.0%
3500	-930	270	920	1780	3670	18	38.9	1624	-872	5	2700	65.9%	11.3%	39070	9540	175.4%	24.1%
2850	-3238	0	5188	2175	7350	19	47.4	1824	-1426	3	6300	34.5%	11.3%	37413	19888	72.0%	24.1%
1738	-525	-1013	2325	4425	1925	11	54.5	1629	-1067	2	6000	73.8%	11.3%	575	25713	1.2%	24.1%
100	-1250	-2713	-125	-9413	10263	17	29.4	1165	-1269	5	4200	-224.1%	11.3%	-2875	23775	-8.3%	24.1%
2231	-3881	-150	-94	3825	7781	25	40.0	1907	-1016	5	5400	70.8%	11.3%	-25331	45581	-56.9%	24.1%
1030	-690	-340	-770	7000	1940	36	44.4	940	-401	5	2700	259.3%	10.6%	34460	17850	139.2%	34.6%
-620	65	15	-1045	-6845	6845	41	31.7	272	-371	7	3000	-228.2%	10.6%	17145	9910	62.3%	34.6%
-2990	-2660	7940	-430	-8680	29360	33	39.4	4000	-3035	6	30000	-28.9%	10.6%	127020	37030	46.2%	34.6%
1940	7119	-147	-1365	23818	4687	39	41.0	3077	-1103	5	15000	158.8%	10.6%	50866	19908	37.0%	34.6%
1188	-688	-1175	700	-9475	10900	42	31.0	555	-576	8	4200	-225.6%	10.6%	-55513	60563	-142.9%	34.6%
-1335	0	1575	2815	12725	6120	9	55.6	5047	-3136	2	11250	113.1%	10.5%	19250	9215	66.2%	40.2%
-2322	0	19447	6654	8897	31006	10	30.0	16180	-5663	4	18000	49.4%	10.5%	25112	39682	54.0%	40.2%
2403	0	0	11119	19296	9781	9	55.6	6780	-3661	1	15000	128.6%	10.5%	19665	17726	50.7%	40.2%
0	-4295	-7055	225	-33130	33355	12	33.3	4263	-6267	4	30000	-110.4%	10.5%	13045	46795	16.8%	40.2%
4300	525	0	4738	11063	2588	10	80.0	1733	-1401	1	6000	184.4%	9.8%	75750	14513	109.0%	88.4%
2613	0	0	3450	-9863	19863	15	26.7	2981	-1983	9	6300	-156.6%	9.8%	50150	19863	93.7%	88.4%
6475	0	0	-6638	-163	6638	2	50.0	6475	-6638	1	15000	-1.1%	9.5%	31488	6638	167.9%	19.5%
0	1013	0	-413	1075	1125	4	50.0	1306	-769	1	2400	44.8%	9.5%	975	1125	32.5%	19.5%
1800	0	0	1500	6013	0	3	100.0	2004	0	0	6000	100.2%	9.5%	2275	3738	30.3%	19.5%
0	0	1931	-750	1238	3975	4	50.0	2981	-2362	1	5400	22.9%	9.5%	1238	3975	18.3%	19.5%
0	0	0	0	17495	0	3	100.0	5832	0	0	30000	58.3%	9.5%	4055	13440	10.8%	19.5%
-9100	0	0	6925	-6275	14100	4	50.0	3913	-7051	2	45000	-13.9%	9.5%	-6275	14100	-11.2%	19.5%
-1091	0	0	315	-1789	2104	3	33.3	315	-1051	2	1800	-99.4%	9.5%	-2380	2695	-105.8%	19.5%
-3560	0	0	0	-7220	7220	3	0.0	0	-2407	3	3300	-218.8%	9.5%	-4770	7220	-115.6%	19.5%
0	-413	0	0	368	1920	4	25.0	2843	-825	2	4200	8.8%	8.8%	2258	1920	33.9%	33.9%
-13	0	0	-613	775	2113	10	60.0	785	-984	2	9450	8.2%	8.2%	3013	2113	23.9%	23.9%
-950	700	-2975	6425	6300	3225	11	54.5	2067	-1217	2	23625	26.7%	8.2%	12125	4200</		

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (5)	Sys. Rel. Date (6)	Net \$Profit/Loss Per Year (6)						Jun 2006	Jul 2006	Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007
						2002	2003	2004	2005	2006									
						2002	2003	2004	2005	2006									
91	Cobalt	416	*	Nasdaq	1/03	n/a	2750	-2350	50	625	950	25	-375	-1200	-800	-475	-775	750	
92	Abalone	409		Euro C	9/02	-388	7476	13262	-4938	-77	-3113	-2013	-3400	-1450	0	4600	0	-3425	
	Abalone	409		Coffee	9/02	-1875	-13127	4050	9789	2175	3000	-1331	-825	-956	-1538	4688	0	-1688	
	Abalone	409		Crude	9/02	1070	3850	13990	-4980	-2320	-2870	0	-770	0	13490	-4100	-2950	-4130	
	Abalone	409		H Oil	9/02	-1147	-2340	-3983	1370	-5371	-5376	-3318	-1961	15376	0	-357	113	4775	
	Abalone	409		Corn	9/02	225	-4576	5638	-1502	-13	-1350	0	113	-63	0	5300	0	-1413	
	Abalone	409		Cotton	9/02	-360	-5635	4885	-7630	2210	-15	0	-1685	1965	0	145	-755	-5	
	Abalone	409		T Note	9/02	-3000	-1900	3780	-1570	720	-690	-1020	1870	0	-360	890	-1690	0	
	Abalone	409		Jap Yen	9/02	-3875	-752	-10800	3526	-2701	-1925	0	1775	0	0	2050	-2638	0	
93	Market Direction	384		Euro C	3/02	3375	19013	1338	7400	-8163	1588	-3025	0	-2650	-1325	-1325	0	1688	
	Market Direction	384		S Franc	3/02	12600	5738	-825	-650	1488	1650	0	-1163	1225	0	-513	925	0	
	Market Direction	384		T Note	3/02	10416	856	-6219	-2306	2325	0	3691	0	0	-322	0	-1044	0	
	Market Direction	384		Corn	3/02	938	-2081	1725	3113	-2313	-725	-363	0	-238	0	0	0	2150	
	Market Direction	384		Crude	3/02	1360	25	14250	-11505	11580	0	-325	-1385	0	0	15035	0	5075	
	Market Direction	384		Coffee	3/02	4969	413	-3713	3563	-3375	0	0	0	-2663	-3994	0	0	2419	
	Market Direction	384		Gold	3/02	-1815	210	-5645	-3655	4845	0	0	0	-2650	0	0	-1510	0	
	Market Direction	384		Jap Yen	3/02	1438	-10513	-5413	4575	700	-163	0	-2588	0	0	550	-1763	0	
94	DCB Cotton	546		Cotton	12/05	n/a	n/a	n/a	0	-770	0	110	0	0	0	0	0	0	
95	DCB Natural Gas	545		Nat Gas	12/05	n/a	n/a	n/a	0	6785	1005	0	0	0	505	0	0	0	
96	R-Mesa 5	411	*	S&P	3/02	35950	18875	11375	-10650	-27625	3225	-4425	-3450	-3375	-4575	1450	1250	2250	
97	Dynamic Breakout Sys	240		Jap Yen	3/96	8437	-6714	-2713	10538	-6714	-1038	0	4863	0	0	-563	-1488	0	
	Dynamic Breakout Sys	240		Cattle	3/96	1540	9940	6692	-1228	6808	0	1388	0	-192	0	1584	-780	-336	
	Dynamic Breakout Sys	240		S Franc	3/96	-5714	1550	7114	-3688	-1325	-1663	0	338	0	0	4063	0	-4588	
	Dynamic Breakout Sys	240		Copper	03/96	-5387	-1000	7737	7662	23813	-1800	0	0	-4850	-3150	388	-2038	0	
	Dynamic Breakout Sys	240		Crude	03/96	4460	6290	5600	-8170	3030	-6560	-1570	3610	0	13500	-6410	-1780	0	
	Dynamic Breakout Sys	240		Cotton	03/96	490	-5240	310	-470	-690	-2545	-975	0	-505	0	700	-580	0	
	Dynamic Breakout Sys	240		Bonds	03/96	-1310	6900	470	-2770	2150	-1580	-1570	2450	0	0	3280	-2340	0	
98	Andromeda	364		Euro C	12/01	4474	20701	5637	12875	-10089	0	-4063	-175	-1450	0	-550	0	-4863	
	Andromeda	364		Crude	12/01	2130	-2320	2760	-3730	5950	0	0	0	0	10370	0	0	0	
	Andromeda	364		Jap Yen	12/01	5388	-2501	-2176	7149	-7813	-2713	0	925	0	0	563	0	0	
	Andromeda	364		H Oil	12/01	-2016	-2398	2007	0	0	0	0	0	0	0	0	0	0	
	Andromeda	364		T Note	12/01	5170	-1680	220	-4460	1610	-980	-1420	860	0	0	1660	-1130	0	
	Andromeda	364		Corn	12/01	875	-4852	5839	-2614	774	-713	-450	-575	-950	0	5025	0	0	
	Andromeda	364		Coffee	12/01	-3769	-8625	-7875	10500	2962	1875	0	-1163	0	0	2250	0	-2719	
	Andromeda	364		Cotton	12/01	-5930	-5715	-2650	-4290	2365	910	-900	0	475	0	700	-525	0	
99	Amos' Root	307		Euro C	5/00	3950	14288	2113	8400	-6738	1413	-2550	-2775	0	-225	-1275	0	0	
	Amos' Root	307		Jap Yen	5/00	4275	-2350	-11288	2463	6088	-675	0	0	0	0	0	0	0	
100	Statmirror	410		Nasdaq	11/02	-10900	-21050	-20800	-14450	33250	8850	150	-4475	-425	6900	3000	6450	-17700	
	Statmirror	410		S&P	11/02	19900	-45625	-24250	-125	-2650	9075	-3575	-7575	-1375	-5800	-1600	3125	-7525	
101	ETS Day Trade	272	*	S&P	1/98	-10925	7750	-4625	-19575	-13475	7325	1750	-10025	-475	-725	-600	200	-2950	
102	SP U	232		S&P	9/95	-11400	9350	-5825	-18350	-1775	1800	1400	4700	3200	25	-1175	-4725	-4375	
103	Turtle Trading System	249		Jap Yen	1/90	10612	-4087	1586	-775	-9526	-813	-800	75	-1425	388	0	-1550	0	
	Turtle Trading System	249		Bonds	1/90	890	670	-5800	220	1980	0	0	2200	0	-910	-380	-1180	0	
	Turtle Trading System	249		B Pound	1/90	3394	5113	8173	-1869	1110	-938	0	-788	-713	-1838	2650	0	-3088	
	Turtle Trading System	249		Crude	1/90	-1030	1250	-90	2220	-1310	-2930	-70	-590	0	13500	-2570	-2750	0	
	Turtle Trading System	249		Coffee	1/90	1724	-8476	1201	5270	-2589	2588	-2513	-225	-1763	-1725	4125	0	-975	
	Turtle Trading System	249		Copper	1/90	-1639	-1725	-3488	7575	15438	2913	0	0	-11925	-6188	388	-588	0	
104	AG Xtreme 2	484	*	S&P	12/04	n/a	n/a	-2325	-7800	24200	7925	-2225	-5150	425	-400	4000	8350	1175	
105	Ready-Set-Go	340		Euro C	5/01	6425	19363	13038	12100	-5850	4313	0	-4350	0	-2175	0	0	200	
	Ready-Set-Go	340		Silver	5/01	640	-90	13980	-6750	28770	7090	0	0	-2175	0	0	-2175	0	
	Ready-Set-Go	340		Cotton	5/01	-5665	-190	5580	170	1885	0	2340	0	0	265	0	-720	0	
	Ready-Set-Go	340		Soymeal	5/01	-1560	-1900	2485	2925	-2400	-885	0	0	0	475	0	-765	0	
	Ready-Set-Go	340		Nat Gas	5/01	-335	-1745	-10985	28725	0	0	0	0	0	0	0	0	0	
	Ready-Set-Go	340		Bonds	5/01	6838	4294	-1969	-5050	-1781	225	-2200	0	0	0	0	2394	0	
	Ready-Set-Go	340		Coffee	5/01	-12056	-7931	-11569	12131	-5269	0	-2175	-2175	-2175	0	0	0	-1181	
	Ready-Set-Go	340		Live Hogs	5/01	1217	-5425	-5925	1375	2550	725	0	0	1825	0	0	0	0	
106	Challenger	350		Bonds	3/01	3380	5950	5220	780	9950	0	-1660	2830	0	0	3280	0	-3460	
	Challenger	350		Euro C	3/01	14525	13689	8524	9075	-15813	0	0	-1000	0	-1338	-2600	0	0	
	Challenger	350		B Pound	3/01	9850	-4163	-4470	-8894	8044	0	0	1950	0	0	3600	0	0	
	Challenger	350		Jap Yen	3/01	-176	-9826	2212	8725	-9563	-2738	0	3163	0	0	-188	0	0	
	Challenger	350		S Franc	3/01	6550	3763	2725	6963	-15038	0	0	-2075	-1225	0	-2213	0	-4425	
	Challenger	350		Cotton	3/01	-4610	-10900	7055	-12445	805	910	0	0	1250	0	700	0	-1275	
107	Kylie	193		Beans	6/93	970	4625	8750	1870	750	-260	-15	0	-635	3515	-595	-1000	0	
	Kylie	193		Coffee	6/93	-2869	3356	3225	11627	4949	-169	1294	1688	113	-1688	2719	-694	-2306	
	Kylie	193		Crude	6/93	-830	6040	10030	2760	5440	2970	-390	1290	0	-1270	-880	0	0	
	Kylie	193		Copper	6/93	-1640	-1124	-512	-3525	-1025	0	0	1163	0	-3113	0	0	0	
	Kylie	193		Jap Yen	6/93	-674	-3927	-1713	4488	-1613	0	0	25	0	1413	-538	0	-663	
	Kylie	193		Bonds	6/93	4960	-7620	3610	-2870	-3710	1000	-1340	0	0	0	-900	-1280	0	
	Kylie	193		B Pound	6/93	-3303	-5494	-4194	-1971	4975	1000	-525	2513	0	200	4200	-1875	0	
108	Zeeport	367	*	S&P	12/														

Combined

				All Statistics Based On Last 12 Months Performance													
Feb	Mar	Apr	May	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	Comb- ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
4375	-925	0	0	1550	5700	20	40.0	1478	-856	6	22500	6.9%	6.9%	5275	6200	5.2%	5.2%
-1413	0	0	2913	-7300	10638	11	18.2	4088	-1721	7	6300	-115.9%	6.7%	13413	10638	44.0%	-4.2%
-338	0	5681	-2231	4463	4650	12	33.3	3460	-1170	4	5400	82.6%	6.7%	2438	16125	9.3%	-4.2%
-480	0	1690	-5890	-6010	15860	14	21.4	5580	-2065	6	11250	-53.4%	6.7%	2800	19720	5.1%	-4.2%
-399	6182	0	-1793	13243	10655	13	46.2	4644	-2094	3	15000	88.3%	6.7%	-2705	30446	-3.7%	-4.2%
363	-1750	1450	-125	2525	2800	12	41.7	1558	-753	3	1500	168.3%	6.7%	-1700	6925	-23.4%	-4.2%
-1175	-310	2920	-970	115	2445	16	31.3	1211	-541	5	3000	3.8%	6.7%	-6070	11680	-41.9%	-4.2%
-510	0	-770	-910	-3190	4420	10	30.0	1100	-927	4	1800	-177.2%	6.7%	-4160	7520	-47.8%	-4.2%
988	0	-2788	2075	-463	4438	10	70.0	984	-2450	1	6000	-7.7%	6.7%	-14325	20138	-49.4%	-4.2%
0	0	0	2988	-2063	8325	9	33.3	2088	-1386	6	6300	-32.7%	6.7%	27638	11363	82.3%	22.6%
-1438	0	0	-288	400	2125	9	55.6	955	-1096	2	4200	9.5%	6.7%	16625	8413	74.2%	22.6%
-575	0	-91	1409	3069	3034	7	42.9	2034	-760	4	1800	170.5%	6.7%	5816	16847	60.6%	22.6%
0	-1400	0	1038	463	3400	8	25.0	2594	-788	4	1500	30.8%	6.7%	3169	4200	39.6%	22.6%
0	-1325	-1325	-2650	13100	5300	8	25.0	10055	-1168	4	11250	116.4%	6.7%	15485	17100	25.8%	22.6%
0	0	0	2963	-1275	6656	8	25.0	3356	-1331	5	5400	-23.6%	6.7%	7238	6656	25.1%	22.6%
0	-2815	0	-380	-7355	7830	9	11.1	475	-979	8	12000	-61.3%	6.7%	-9255	14760	-14.5%	22.6%
0	-2275	0	3150	-3088	6238	9	33.3	1267	-1147	3	6000	-51.5%	6.7%	-8338	18000	-26.1%	22.6%
85	0	0	0	195	0	2	100.0	98	0	0	3000	6.5%	6.5%	-685	910	-15.2%	-15.2%
0	0	0	0	1510	0	2	100.0	755	0	0	30000	5.0%	5.0%	6785	0	15.1%	15.1%
5725	1150	-2875	4775	1125	17025	154	40.0	1245	-818	5	23625	4.8%	4.8%	38950	44350	30.9%	30.9%
1688	0	-1600	2613	4475	2050	9	44.4	2291	-935	3	6000	74.6%	3.5%	57975	19713	84.6%	18.9%
0	1700	-928	564	3000	1116	9	55.6	1106	-634	2	2550	117.6%	3.5%	12776	15448	43.9%	18.9%
425	0	0	-13	-1438	5388	9	55.6	1268	-1948	2	4200	-34.2%	3.5%	13063	15650	27.2%	18.9%
7200	-3075	14963	-225	7413	11450	15	33.3	5205	-1858	6	21000	35.3%	3.5%	36663	30400	15.3%	18.9%
710	-3580	-1580	-3030	-6690	15670	16	25.0	4455	-2043	5	11250	-59.5%	3.5%	7780	29730	6.1%	18.9%
-2115	0	2205	-970	-4785	6560	14	28.6	1178	-951	5	3000	-159.5%	3.5%	-3565	14305	-10.4%	18.9%
1790	-1710	0	-530	-210	4200	11	45.5	1786	-1526	3	2700	-7.8%	3.5%	-15420	34680	-50.0%	18.9%
0	0	0	1400	-9700	11100	7	28.6	1725	-2632	4	6300	-154.0%	3.3%	30138	14950	85.7%	2.7%
0	0	0	0	10370	0	1	100.0	10370	0	0	11250	92.2%	3.3%	4790	14780	7.6%	2.7%
300	-1250	0	1500	-675	2713	6	66.7	822	-1984	1	6000	-11.3%	3.3%	600	14125	1.8%	2.7%
0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	3.3%	-2407	13012	-2.9%	2.7%
-1090	0	-620	540	-2180	2840	9	33.3	1020	-872	4	1800	-121.1%	3.3%	-310	8830	-3.1%	2.7%
1663	-1125	-250	-1213	1413	2688	10	20.0	3344	-659	5	1500	94.2%	3.3%	-900	6863	-10.7%	2.7%
0	0	3356	-2231	1369	2719	6	50.0	2494	-2038	1	5400	25.4%	3.3%	-8400	20363	-27.9%	2.7%
-875	0	2250	-970	1065	1400	8	50.0	1084	-818	2	3000	35.5%	3.3%	-15815	18610	-94.4%	2.7%
0	0	0	6063	650	6825	8	25.0	3738	-1138	6	6300	10.3%	2.1%	31900	8013	70.7%	40.2%
0	288	0	0	-388	675	2	50.0	288	-676	1	6000	-6.5%	2.1%	3513	17088	8.2%	40.2%
9000	-8275	3025	3225	9725	22425	92	53.3	1889	-1930	5	45000	21.6%	0.9%	-44675	72350	-21.3%	-22.9%
-7700	6725	3875	3425	-8925	33250	96	52.1	1877	-2236	7	47250	-18.9%	0.9%	-53950	91050	-24.5%	-22.9%
9925	1575	1900	-7825	75	16325	114	44.7	1240	-1001	7	23625	0.3%	0.3%	50798	55775	22.4%	22.4%
5975	3275	-2625	-7425	50	12175	44	59.1	1202	-1734	5	47250	0.1%	0.1%	111463	46625	19.8%	19.8%
2138	-2113	-75	1388	-2788	4175	10	40.0	997	-1129	2	6000	-46.5%	-0.3%	64400	15288	60.8%	18.2%
-70	-1390	-70	790	-1010	4000	9	33.3	1340	-837	4	2700	-37.4%	-0.3%	21320	20250	44.7%	18.2%
-1163	-638	0	750	-5763	6513	11	18.2	1919	-1067	5	4200	-137.2%	-0.3%	18256	54169	24.6%	18.2%
3680	0	-70	0	8200	5320	10	30.0	5727	-1283	3	11250	72.9%	-0.3%	19680	17570	9.9%	18.2%
-2025	-1275	206	-881	-4463	8025	16	18.8	2856	-1005	6	5400	-82.6%	-0.3%	8100	68044	8.5%	18.2%
8300	0	14888	-2113	5675	18313	9	44.4	6622	-4154	3	21000	27.0%	-0.3%	30800	23700	8.3%	18.2%
-4050	-800	-3350	-6000	-100	14775	139	44.6	1099	-886	8	23625	-0.4%	-0.4%	1050	24850	1.8%	1.8%
0	0	0	5313	3300	6525	6	50.0	3275	-2175	3	6300	52.4%	-0.9%	52950	10275	136.3%	20.9%
0	-2175	0	0	565	6525	4	25.0	7090	-2175	3	18000	3.1%	-0.9%	35670	6750	32.1%	20.9%
0	0	-2090	1915	1710	2810	5	60.0	1507	-1406	2	3000	57.0%	-0.9%	4040	11115	21.8%	20.9%
0	815	0	-135	-495	1175	5	40.0	645	-595	1	1650	-30.0%	-0.9%	1760	7225	17.3%	20.9%
0	0	0	0	0	0	0	0.0	0	0	0	30000	0.0%	-0.9%	29395	25670	15.9%	20.9%
0	0	0	581	1000	4150	5	60.0	1717	-2076	2	2700	37.0%	-0.9%	1500	13050	9.0%	20.9%
0	0	0	2513	-5194	7706	5	20.0	2513	-1927	4	5400	-96.2%	-0.9%	-20494	34856	-61.5%	20.9%
-1875	0	-2175	0	-1500	4050	4	50.0	1275	-2025	2	2700	-55.6%	-0.9%	-14883	15583	-89.4%	20.9%
-2070	0	0	3700	2620	5530	6	50.0	3270	-2397	2	2700	97.0%	-1.0%	12820	16280	75.0%	6.4%
-988	0	0	2100	-3825	6488	6	33.3	1825	-1867	3	6300	-60.7%	-1.0%	27763	17363	69.6%	6.4%
-275	0	0	950	6225	275	4	75.0	2167	-276	1	4200	148.2%	-1.0%	-1306	27569	-4.9%	6.4%
3525	0	0	4138	7900	2738	5	60.0	3608	-1462	1	6000	131.7%	-1.0%	-5438	22313	-14.3%	6.4%
-1700	-300	0	-1188	-13125	13363	8	12.5	238	-1909	7	4200	-312.5%	-1.0%	-6250	23425	-23.5%	6.4%
-3875	0	3210	-970	-50	5150	8	50.0	1518	-1531	3	3000	-1.7%	-1.0%	-16870	27955	-88.8%	6.4%
2340	0	-1115	-1825	410	2940	14	28.6	1795	-678	4	2400	17.1%	-1.0%	24445	8145	71.9%	-5.2%
-56	0	2531	-94	3338	3056	19	47.4	1202	-749	3	5400	61.8%	-1.0%	9506	35531	12.4%	-5.2%
-3460	-1750	-1800	-1280	-6570	11270	17	23.5	1385	-931	9	11250	-58.4%	-1.0%	8060	11270	5.1%	-5.2%
-3788	2588	0	0	-3150	6900	7	28.6	2975	-1822	4	21000	-15.0%	-1.0%	-25088	29188	-8.4%	-5.2%
925	1513	0	0	2675	2138	7	57.1	1203	-710	3	6000	44.6%	-1.0%	-18250	27975	-21.5%	-5.2%
2780	-50	-820	-2150	-2760	3760	18	27.8	1192	-671	6	2700	-102.2%	-1.0%	-12080	25920	-31.6%	-5.2%
0	0	0	0	5513	1875	8	50.0	2275	-897	2	4200	131.3%	-1.0%	-25531	31069	-42.9%	-5.2%
10100	-2325	3775	-1125	14550	14700	128	46.1	1422	-1005	5	23625	61.6%	-1.1%	32050	48900	24.3%	-21.3%
-4725	-1600	2025	125	-15050	23700	114	39.5	986	-862	7	22500	-66.9%	-1.1%	-86930	116330	-69.2%	-21.3%
-1240	0	0	850	-5230	6080	9	22.2	1110	-1064	4	1800	-290.6%	-1.1%	6910	6920	74.3%	20.2%
3013	0	0	2100	-3163	10325	10	40.0	2410	-2134	5	6300	-50.2%	-1.1%	23188	15675	71.2%	20.2%
1390	-310	1420	-1820	13300	4200	13	53.8	3350	-1687	2	11250	118.2%	-1.1%	22160	13080	38.1%	20.2%
0	-34	0	-7085	5725	13978	12	25.0	10363	-2818	4	15000	38.2%	-1.1%	848	38716	1.1%	20.2%
1125	0	0	-863	-8750	9488	11	36.4	1213	-1945	4	4200	-208.3%	-1.1%	-38	13988	-0.2%	20.2%
2800	0	0	-913	-1600	4125	9	66.7										

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)					Jun 2006	Jul 2006	Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007
						2002	2003	2004	2005	2006								
						2002	2003	2004	2005	2006								
111	RC Book 2	566	*	Mini S&P	10/06	n/a	n/a	n/a	n/a	-963	n/a	n/a	n/a	-850	-363	250	-38	
112	Pendulum	304		S&P	1/00	16575	-8325	-3675	-5675	-15175	4400	-1050	-4025	-2100	1125	2800	-2025	-4275
112	Time	496		Nikkei	4/05	n/a	n/a	n/a	6075	1150	-300	-25	-900	525	1175	-625	0	0
	Time	496		S&P	4/05	n/a	n/a	n/a	14550	2900	25	-1625	950	325	2650	-2425	-2500	0
	Time	496		Nasdaq	4/05	n/a	n/a	n/a	13225	1750	-625	-4175	-400	-775	1825	-625	575	0
113	Trader's Profit Motive	93		S&P	9/89	-9050	-4900	28300	-3625	-57175	-2650	5725	-15500	10225	-3750	-2675	-3150	-2950
114	CoatTails	343		Soymeal	5/01	0	-405	7380	1015	0	0	0	0	0	0	0	0	0
	CoatTails	343		Euro C	5/01	8750	3088	-2175	838	738	738	0	0	0	0	0	0	463
	CoatTails	343		Bonds	5/01	-4400	0	0	4506	0	0	0	0	0	0	0	0	0
	CoatTails	343		Silver	5/01	0	0	830	-2175	-1975	0	0	0	0	0	0	-2175	0
	CoatTails	343		Nat Gas	5/01	-2175	2205	-4350	-6525	0	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	0
	CoatTails	343		Live Hogs	5/01	0	0	0	0	-2175	0	-2175	0	0	0	0	0	0
	CoatTails	343		Cotton	5/01	-4350	-6570	0	0	0	0	0	0	0	0	0	0	0
115	FMSadvantage	507		Mini S&P	9/05	n/a	n/a	n/a	-475	325	-600	288	-125	-150	-75	650	-863	-525
116	RC Success	461	*	Mini S&P	4/04	n/a	n/a	3113	3400	-450	-3288	1225	-1200	-388	1275	300	588	313
	RC Success	461	*	S&P	4/04	n/a	n/a	36525	13925	-16100	-16325	600	-7350	-1825	6675	-75	1600	-2725
117	Longriffle	451		Mini S&P	1/04	n/a	n/a	-2500	-1763	-1775	-513	-100	-225	638	-513	550	-663	-125
118	1-2-3 System	106		Bonds	12/89	3890	8390	5070	7240	5710	-700	40	2900	-2670	1010	2970	-1130	-710
	1-2-3 System	106		Coffee	12/89	-3825	-4406	4314	5288	4574	4481	-1163	1856	-900	-4369	1988	-3900	0
	1-2-3 System	106		Euro \$	12/89	1400	-1300	-1425	-250	-4225	-650	-350	175	-450	-125	-275	-250	-250
	1-2-3 System	106		Sugar	12/89	-1916	-941	-3069	-414	4333	1691	-347	0	4715	-314	-963	-493	-246
	1-2-3 System	106		S Franc	12/89	-3962	3826	-8063	1337	-13202	-550	-1075	-6063	-1025	-1063	2225	-1538	0
119	Black or White	124		Cotton	12/92	2400	-415	-6100	-11620	-315	205	-1900	0	-1020	0	20	0	0
	Black or White	124		Euro C	12/98	8463	8500	7400	-3062	-1549	-1075	0	313	-1075	-1075	0	-1075	-1450
	Black or White	124		Euro\$	05/90	1675	-700	400	450	-550	0	-225	250	0	-175	-175	-575	0
	Black or White	124		H Oil	05/90	-13398	-16081	1029	22580	4763	0	-7165	0	14784	0	0	0	-340
	Black or White	124		B Pound	05/90	663	2963	4906	-7332	7019	0	0	2375	0	-2575	3950	0	-2656
	Black or White	124		Cattle	05/90	-580	9540	-4468	1892	-3748	-1072	-1076	0	-1368	-1072	-1076	0	-1148
120	Black Crusader UD	578		S&P	01/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-2300
121	Synergy	374		Bonds	3/02	-2075	8619	-6787	-3556	-1068	1769	0	0	0	-1513	0	0	0
	Synergy	374		S Franc	3/02	-1175	9163	-5263	5762	-4350	0	1112	0	0	0	-2213	-1600	0
	Synergy	374		Jap Yen	3/02	-8563	-1600	-238	-1238	2175	850	0	0	0	0	263	-1588	0
	Synergy	374		Crude	3/02	910	-255	110	-5635	-2425	0	-2425	0	0	0	0	0	0
	Synergy	374		Nat Gas	3/02	-9160	-7610	-4765	18200	-4625	0	-4625	0	0	0	0	0	0
	Synergy	374		\$ Index	3/02	0	19880	2230	2550	-1460	1625	0	0	-955	-965	0	0	-1095
	Synergy	374		Nikkei	3/02	-2675	-7875	-6150	-2650	16020	0	0	2200	0	0	-1915	0	0
	Synergy	374		Euro C	3/02	0	28388	-4263	-1212	-6062	0	825	0	0	0	-300	0	-2163
122	Natural Gas Offense	526		Nat Gas	8/05	n/a	n/a	n/a	39340	46900	7800	1540	-1160	1450	-190	-10880	1390	-1370
123	Market Mapping	203		S&P	1/94	18250	16900	-6325	-6325	-4600	-1350	325	250	0	-850	800	-100	-1100
	Market Mapping	203		Bonds	1/94	-4090	-780	6300	-4510	860	-460	-570	290	590	390	-1290	570	-2240
124	Sentive Yen System	248		Jap Yen	1/96	3899	-4637	-10739	3061	-5989	163	-163	925	-875	325	-188	-1488	0
125	Trender	17		S&P	1/87	-68750	48225	12525	10875	1500	0	-300	7525	-3150	13825	-4625	0	-4125
	Trender	17		Bonds	1/87	-13940	11210	1090	9530	-9590	370	0	-4140	0	0	-1240	0	-3640
	Trender	17		S Franc	1/87	-10014	12288	-2462	-14901	-21714	-6563	-2200	-2488	-2963	0	950	0	0
126	Weaver	318		Beans	7/00	-1210	1440	13940	-555	-9595	-1840	-1300	1945	0	-4020	0	1885	-3735
	Weaver	318		T Note	7/00	310	6270	5170	-1910	580	-1410	-1070	1360	0	-590	-1120	0	-2110
	Weaver	318		Jap Yen	7/00	15276	-4076	250	2624	-8501	-3588	0	1775	0	0	938	-2075	0
	Weaver	318		S Franc	7/00	2799	5938	-2026	11199	-8701	-375	0	-2175	0	0	-63	-2525	0
	Weaver	318		Crude	7/00	5830	-4520	20070	-5910	890	-900	0	2970	0	13490	-2500	50	0
	Weaver	318		H Oil	7/00	1642	-7735	3700	-640	-5899	-13646	-6733	0	17669	0	-118	0	9265
	Weaver	318		S Franc	7/00	-4256	-1736	-1187	2229	9386	1333	0	0	6082	0	-560	-997	0
127	Strategic	335		S Franc	10/99	-7013	775	-4727	-6688	8488	0	0	800	0	1188	875	0	-2750
128	DynamicTrendTrading	467		Euro C	4/04	n/a	0	2137	13100	-5151	-3175	0	0	0	-1075	2050	-1188	0
	DynamicTrendTrading	467		Lumber	4/04	n/a	0	2244	-4609	6446	3817	0	1639	0	4334	0	-286	-2585
	DynamicTrendTrading	467		Crude	4/04	n/a	0	-4590	-5010	10320	0	530	-590	0	13500	0	770	0
	DynamicTrendTrading	467		Nat Gas	4/04	n/a	0	-8830	4220	-12510	-5340	-2910	0	-1270	0	0	0	0
	DynamicTrendTrading	467		Jap Yen	4/04	n/a	0	-1812	2688	-7038	0	0	0	0	-925	0	0	0
	DynamicTrendTrading	467		Coffee	4/04	n/a	0	506	-4218	1069	0	-1200	0	0	0	2250	0	-2963
	DynamicTrendTrading	467		Cotton	4/04	n/a	0	-355	-3240	-1545	-2690	-475	-1150	1075	0	700	-575	0
	DynamicTrendTrading	467		Bonds	4/04	n/a	0	-4810	-3300	-340	0	-2300	2210	0	-1000	-1170	-1740	0
129	Scooter	105		Coffee	12/89	-1519	-11608	12413	-17193	-15226	338	-1388	150	-1444	-3056	-1125	-113	0
	Scooter	105		Bonds	12/89	-2540	21680	-4850	2940	4490	1290	-2650	3920	-2430	1620	3150	-1210	0
	Scooter	105		Jap Yen	12/89	4762	-5002	12313	3374	-13327	2163	-2488	-625	-3000	1550	-688	-563	613
	Scooter	105		Copper	12/89	-5528	-2715	4849	-5063	-1412	8325	1150	-12975	-13875	-13275	4138	-4263	0
	Scooter	105		Crude	12/89	12060	1150	2800	-28200	2990	-3790	-680	320	0	13490	-7450	-2530	6680
130	DCB Wheat	540		Wheat	12/05	n/a	n/a	n/a	0	175	0	0	0	0	0	0	0	-69
131	Countdown	338		Soymeal	5/01	0	7610	-490	-2175	-1715	0	0	0	0	0	0	0	0
	Countdown	338		Euro C	5/01	0	9050	3588	3950	-4350	-2175	0	0	0	0	0	-2175	0
	Countdown	338		Silver	5/01	405	0	-1720	-2175	12200	0	0	0	0	0	0	2055	0
	Countdown	338		Nat Gas														

Combined

				All Statistics Based On Last 12 Months Performance												%Chng	%Chng
				12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	Min.Req	Min.Req		
Feb	Mar	Apr	May	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Comb-	Total	Total	Min.Req	Min.Req
2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Con.	Req'd	Min.Req	in-	P/L	DD	Cap.Since	Cap.Since
				(8)	(9)	(10)	(11)	(12)	(13)	(14)	Cap. \$	Cap.	g.	(18)	(19)	(20)	(22)
-88	263	-163	-100	-1088	2775	97	52.6	183	-227	5	4725	-23.0%	-1.3%	-1088	2775	-23.0%	-1.3%
-750	-7875	6500	5475	-1800	18175	36	41.7	1978	-1501	3	47250	-3.8%	-3.8%	850	65125	0.2%	0.2%
475	-1650	-1425	1425	-1325	3225	10	40.0	900	-821	3	11400	-11.6%	-5.1%	6050	3225	24.5%	18.4%
2475	-4175	-3350	6350	-1300	9975	11	54.5	2129	-2810	2	47250	-2.8%	-5.1%	18750	9975	18.3%	18.4%
-25	-4300	3050	2850	-2625	8525	11	36.4	2075	-1563	4	45000	-5.8%	-5.1%	16550	8525	17.0%	18.4%
6775	17175	-3950	-7825	-2550	26125	133	41.4	2175	-1569	9	47250	-5.4%	-5.4%	226988	78400	26.7%	26.7%
0	0	725	0	725	0	1	100.0	725	0	0	1650	43.9%	-5.4%	9870	2175	97.0%	-2.9%
0	0	0	0	1200	0	2	100.0	600	0	0	6300	19.0%	-5.4%	9300	2400	23.9%	-2.9%
0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-5.4%	106	4400	0.6%	-2.9%
0	0	0	0	-2175	2175	1	0.0	0	-2175	1	18000	-12.1%	-5.4%	-3320	4350	-3.0%	-2.9%
0	0	0	0	0	0	0	0.0	0	0	0	30000	0.0%	-5.4%	-10845	10875	-5.9%	-2.9%
0	0	0	0	0	0	0	0.0	0	0	0	5400	0.0%	-5.4%	-3000	6525	-9.0%	-2.9%
0	0	0	0	-2175	2175	1	0.0	0	-2175	1	2700	-80.6%	-5.4%	-2175	2175	-13.1%	-2.9%
-1355	0	0	0	-1355	1355	1	0.0	0	-1355	1	3000	-45.2%	-5.4%	-12275	12275	-66.4%	-2.9%
1150	-325	-400	388	-588	2250	81	40.7	262	-192	7	9450	-6.2%	-6.2%	138	2250	0.8%	0.8%
638	1213	613	675	1963	3900	197	40.6	265	-164	10	4725	41.5%	-6.7%	9513	4988	63.6%	63.1%
3100	5575	1500	5375	-3875	25000	199	50.3	1118	-1171	9	23625	-16.4%	-6.7%	47175	33750	63.1%	63.1%
1788	-388	38	-1175	-688	1525	77	40.3	263	-192	4	9450	-7.3%	-7.3%	-5900	6525	-18.3%	-18.3%
3190	-1630	1130	1920	6320	2670	23	47.8	1264	-631	4	2700	234.1%	-9.4%	69630	11130	145.3%	40.9%
1800	-225	1725	844	2138	7181	34	41.2	1402	-875	5	5400	39.6%	-9.4%	98438	37181	102.7%	40.9%
-150	-225	0	200	-2350	2550	18	16.7	250	-207	11	2100	-111.9%	-9.4%	-2200	9075	-5.9%	40.9%
1770	-34	594	168	6541	2274	22	40.9	1171	-307	7	2400	272.5%	-9.4%	-10349	21235	-24.3%	40.9%
1600	-4200	-3438	900	-14225	15588	40	17.5	1588	-768	11	4200	-338.7%	-9.4%	-33663	60563	-45.2%	40.9%
-1925	0	650	-1460	-5430	6160	10	40.0	700	-1372	3	3000	-181.0%	-9.7%	47370	21795	107.7%	12.3%
1038	-1400	0	2000	-3800	5800	10	40.0	838	-1192	4	6300	-60.3%	-9.7%	22125	9675	40.9%	12.3%
0	0	0	0	-900	925	8	12.5	250	-164	6	2100	-42.9%	-9.7%	10975	6025	30.2%	12.3%
0	8005	0	-2440	12844	7165	6	33.3	11395	-2480	2	15000	85.6%	-9.7%	-1067	60274	-0.4%	12.3%
0	-2575	0	938	-544	5231	7	57.1	1816	-2598	2	4200	-13.0%	-9.7%	-9375	40588	-12.9%	12.3%
0	1048	0	376	-5388	6812	10	20.0	712	-852	8	2550	-211.3%	-9.7%	-10076	18244	-22.8%	12.3%
7300	-7300	-2025	-375	-4700	9700	27	40.7	1384	-1243	4	47250	-9.9%	-9.9%	-4700	9700	-9.9%	-9.9%
0	-1575	0	863	-456	3087	4	50.0	1316	-1544	2	2700	-16.9%	-10.2%	-5581	15325	1.8%	3.3%
0	-525	0	-1150	-4375	5487	5	20.0	1113	-1372	4	4200	-104.2%	-10.2%	2462	10938	1.8%	3.3%
0	-1050	0	0	-1525	2638	4	50.0	556	-1319	2	6000	-25.4%	-10.2%	-10521	13050	1.8%	3.3%
0	14325	0	-2885	9015	2885	3	33.3	14325	-2647	1	11250	80.1%	-10.2%	4145	10250	1.8%	3.3%
0	0	0	-3795	-8420	8420	2	0.0	0	-4210	2	30000	-28.1%	-10.2%	-11755	23450	1.8%	3.3%
0	-845	0	0	-2235	3860	5	20.0	1625	-965	4	3300	-67.7%	-10.2%	21260	4300	1.8%	3.3%
-1690	0	0	0	-1405	3605	3	33.3	2200	-1800	2	11400	-12.3%	-10.2%	-5020	19350	1.8%	3.3%
0	0	0	3400	1763	2463	4	50.0	2113	-1232	2	6300	28.0%	-10.2%	18087	16712	1.8%	3.3%
-1380	-1670	1170	170	-3130	21320	69	44.9	2138	-1825	8	30000	-10.4%	-10.4%	83160	21320	151.2%	151.2%
-175	825	-650	-325	-2350	2525	70	31.4	214	-147	13	47250	-5.0%	-10.5%	52600	23425	8.2%	4.6%
-480	520	30	-250	-2900	4430	46	56.5	186	-387	3	2700	-107.4%	-10.5%	-21240	40560	-57.9%	4.6%
13	-700	-588	1938	-638	3500	14	35.7	838	-536	3	6000	-10.6%	-10.6%	-12300	27025	-17.7%	-17.7%
17700	12600	0	-16700	22750	17350	15	53.3	7134	-4895	2	47250	48.1%	-11.5%	95775	184088	9.8%	-6.6%
-2270	0	0	3710	-7210	11290	7	42.9	1710	-3089	2	2700	-267.0%	-11.5%	-52050	64070	-92.9%	-6.6%
-2638	-3663	0	-2225	-21788	21788	15	6.7	2350	-1726	10	4200	-518.8%	-11.5%	-117963	119650	-135.4%	-6.6%
3725	0	-1950	2535	-2755	7065	14	35.7	2181	-1517	3	2400	-114.8%	-12.1%	12770	16830	76.0%	16.2%
-1570	0	0	850	-5660	6510	10	30.0	890	-1190	3	1800	-314.4%	-12.1%	8900	9740	70.6%	16.2%
1775	0	0	-850	-2025	3588	10	60.0	1244	-2372	1	6000	-33.8%	-12.1%	19488	15888	46.4%	16.2%
713	0	0	-863	-5288	6388	11	36.4	875	-1257	3	4200	-125.9%	-12.1%	12300	11988	41.8%	16.2%
1390	-310	1420	-5420	10190	5420	14	42.9	3758	-1549	3	11250	90.6%	-12.1%	14470	25020	18.4%	16.2%
0	42	0	-9274	-2793	20378	14	21.4	10371	-3077	6	15000	-18.6%	-12.1%	-15099	34507	-14.4%	16.2%
-34	-2464	78	-302	3136	4278	10	30.0	2498	-623	5	2400	130.7%	-12.1%	-3864	14022	-23.0%	16.2%
1363	-638	-1388	0	-550	3413	8	62.5	845	-1592	2	4200	-13.1%	-13.1%	-5300	23463	-16.3%	-16.3%
0	-1125	0	950	-3563	4513	6	33.3	1500	-1639	2	6300	-56.6%	-13.2%	9913	8288	49.7%	-17.4%
220	0	1562	-1738	6963	2871	11	54.5	1973	-972	3	3300	211.0%	-13.2%	1540	8822	14.7%	-17.4%
1400	-3170	-820	0	11620	3990	7	57.1	4050	-1521	2	11250	103.3%	-13.2%	-1870	13880	-5.2%	-17.4%
0	0	0	0	-9520	9520	7	14.3	880	-1734	3	30000	-31.7%	-13.2%	-17120	33960	-18.0%	-17.4%
-925	0	0	13	-1838	1850	3	33.3	13	-925	2	6000	-30.6%	-13.2%	-7075	7963	-37.2%	-17.4%
0	0	94	-1369	-3188	4238	5	40.0	1172	-1844	1	5400	-59.0%	-13.2%	-6881	16725	-40.2%	-17.4%
-2175	0	1000	-970	-5260	6415	14	21.4	1300	-832	5	3000	-175.3%	-13.2%	-7285	14760	-76.7%	-17.4%
-940	0	0	790	-4150	4940	9	33.3	1240	-1310	3	2700	-153.7%	-13.2%	-8600	9390	-100.6%	-17.4%
2813	-3750	2044	769	-4763	9394	23	34.8	1556	-1148	4	5400	-88.2%	-13.3%	111956	54581	116.8%	23.2%
4540	-630	920	1130	9650	2650	17	58.8	1711	-1064	2	2700	357.4%	-13.3%	40700	27420	84.9%	23.2%
-1075	-3800	-1188	2150	-6950	11263	24	37.5	1315	-1252	3	6000	-115.8%	-13.3%	55725	24013	52.3%	23.2%
15300	0	17513	-7050	-5013	40250	23	39.1	5494	-3885	9	21000	-23.9%	-13.3%	1263	40250	0.3%	23.2%
-1930	-3620	540	-140	890	10360	24	37.5	3484	-2031	4	11250	7.9%	-13.3%	-19070	39390	-9.5%	23.2%
0	0	900	-1200	-369	1588	4	50.0	644	-828	1	2700	-13.7%	-13.7%	-194	1588	-4.8%	-4.8%
0	0	1175	0	1175	0	1	100.0	1175	0	0	1650	71.2%	-14.0%	4405	6065	43.3%	-1.0%
0	0	0	-2463	-6813	6813	3	0.0	0	-2271	3	6300	-108.1%	-14.0%	10375	6813	26.7%	-1.0%
0	0	0	0	2055	0	1	100.0	2055	0	0	18000	11.4%	-14.0%	8710	8700	7.8%	-1.0%
-2175	0	0	0	-2175	2175	1	0.0	0	-2175	1	30000	-7.3%	-14.0%	-10230	10875	-5.5%	-1.0%
0	-2175	0	0	-3550	3550	2	0.0	0	-1775	2	2700	-131.5%	-14.0%	-1905	5725	-11.4%	-1.0%
0	0	0	0	0	0	0	0.0	0	0	0	5400	0.0%	-14.0%	-4444	6525	-13.3%	-1.0%
0	0	0	0	1694	2200	2	50.0	3894	-2000	1	2700	62.7%	-14.0%	-2325	6856	-14.0%	-1.0%
0	0	-2175	0	-2175	2175	1	0.0	0	-2175	1	3000	-72.5%	-14.0%	-8700	8700	-47.0%	-1.0%
900	0	-1725	3075	3300	2600	6	50.0										

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)						Jun 2006	Jul 2006	Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007
						2002	2003	2004	2005	2006									
						(6)	(6)	(6)	(6)	(6)									
	Theta	309		K Wheat	6/00	4275	100	-7425	-9050	263	0	325	0	-13	0	0	-638	0	
	Theta	309		Bonds	6/00	119	-7006	363	-200	-1300	2056	-1325	0	0	1863	-1231	-1169	0	
133	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	n/a	n/a	n/a	n/a	-185	
	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	n/a	n/a	n/a	n/a	-663	
	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	n/a	n/a	n/a	n/a	-1065	
134	24.Fujiko	548	*	Mini S&P	3/06	n/a	n/a	n/a	n/a	-1138	1500	388	-1800	-525	-25	63	-800	550	
135	William Tell Bonds	262		Bonds	9/97	2460	6080	8660	-6440	1770	150	1060	600	-90	1220	-1260	1390	-2660	
136	GK Universal Trader II	551		Cotton	3/06	n/a	n/a	n/a	n/a	0	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	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	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	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	0	
	GK Universal Trader II	551		Live Hogs	3/06	n/a	n/a	n/a	n/a	-4015	0	0	0	-4015	0	0	0	0	
	GK Universal Trader II	551		Bonds	3/06	n/a	n/a	n/a	n/a	-3606	0	0	0	0	0	-3606	0	0	
	GK Universal Trader II	551		Rough Rice	3/06	n/a	n/a	n/a	n/a	-4630	0	0	-2135	0	0	-2495	0	0	
137	PULSAR Volatility	102b		S&P	1/89	35675	-11975	5550	-16200	16175	2850	2550	1025	-925	-1775	5525	1000	-4475	
	PULSAR Volatility	102b		Bonds	1/89	17125	-1750	-4025	-8775	-11675	7200	1625	-4975	-1600	-4900	-1625	-2725	900	
138	VOLPAT	59	*	S&P	10/88	3000	15850	14000	-11575	500	6300	6250	-5750	3175	-8875	1775	-2800	-4925	
139	Futures 7 Weekly	394		\$ Index	6/02	3885	8410	8205	5055	-420	3595	-1065	0	-2090	0	0	0	2025	
	Futures 7 Weekly	394		Corn	6/02	-400	-838	-525	1213	-1688	0	0	0	0	-1125	0	0	0	
	Futures 7 Weekly	394		Live Hogs	6/02	5447	-250	-3700	2225	247	0	0	0	-1275	0	0	0	-1275	
	Futures 7 Weekly	394		Crude	6/02	350	7250	8860	-3485	-13295	-3545	0	-665	0	0	0	7705	0	
	Futures 7 Weekly	394		Coffee	6/02	-3113	-3000	-2231	5550	-2250	0	0	3413	0	0	0	0	2888	
	Futures 7 Weekly	394		Nat Gas	06/02	-7415	5595	-6360	-4020	-11395	-4345	3525	-3895	-7875	0	0	1195	0	
	Futures 7 Weekly	394		Jap Yen	06/02	-1650	-6013	-2800	12750	-7850	-2275	0	0	0	0	2450	-2213	0	
	Futures 7 Weekly	394		T Note	06/02	6363	-11184	-4122	-6309	1741	0	0	2675	0	-934	0	0	-950	
140	Shockwave	430	*	Mini Russell	08/04	n/a	n/a	1820	2210	-6340	4040	385	-2355	-1350	-420	1020	-1010	1305	
141	Delphi Universal	509		Mini Midcap	09/05	n/a	n/a	n/a	4545	3155	-515	4005	-1860	-1540	615	685	-1195	-860	
142	FGCM Emerald	404	*	S&P	10/02	10025	10950	-11275	-1450	-18000	-4925	2750	-6525	-1200	-3450	625	725	-3075	
143	FT S&P DayTrade	171	*	S&P	06/92	19825	30275	-4025	-1825	-23475	-6800	2225	-6050	-3150	-5025	-400	-450	2800	
144	Compass	278		T Notes	3/98	2710	350	-2380	350	2800	-530	-1190	2030	-930	0	1880	0	0	
	Compass	278		Jap Yen	3/98	11762	-5025	-6900	6138	-10302	-2838	2600	438	-925	0	-1163	-2638	0	
	Compass	278		\$ Index	3/98	5590	1900	4430	-1340	-400	-810	-1200	-920	-480	600	3030	-840	0	
	Compass	278		Bonds	3/98	12380	-13560	-9970	-480	9970	-790	-210	3690	-1460	0	3660	-1170	0	
	Compass	278		Copper	3/98	-950	-1877	4624	2938	15200	15200	0	-2250	-17525	-14013	5200	-3050	0	
	Compass	278		H Oil	3/98	-3667	9997	-2468	18946	-35629	-12390	-7022	-4687	16951	-4242	-8060	-3881	5456	
	Compass	278		Coffee	3/98	-2419	-4876	19	-1574	2137	3713	-1369	-319	-5288	-5175	5325	-19	0	
145	Prism Growth	399		S&P	8/02	-9100	-26975	-57550	-35750	-50825	-14425	-400	-3850	-5425	400	4250	-1725	-1925	
146	Murlantic Cattle Method	34		Cattle	6/82	-3040	-952	-2580	-5816	1144	1120	-224	-428	1460	-876	1804	-1284	-1072	
147	Intensity LT	577		Lumber	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	
	Intensity LT	577		Unleaded	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	
	Intensity LT	577		Jap Yen	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	
	Intensity LT	577		Nat Gas	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	
	Intensity LT	577		S Franc	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1700	
	Intensity LT	577		Euro C	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-525	
	Intensity LT	577		Crude	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	
	Intensity LT	577		Coffee	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	
148	Golden SX	253		T Notes	7/96	6080	860	9680	4560	2940	-1090	-1590	1680	0	0	1660	0	-2150	
	Golden SX	253		Coffee	7/96	-8063	-11494	-1463	2043	-3976	656	-2175	0	-1575	0	-731	-38	0	
	Golden SX	253		Jap Yen	7/96	-1824	1387	-7726	8450	-6401	0	0	0	0	-1575	0	0	0	
	Golden SX	253		Cotton	7/96	-3870	-1355	-2290	-2820	1035	910	0	0	1250	0	700	-1000	0	
	Golden SX	253		Crude	7/96	5030	3550	900	1770	1030	0	-3150	-2180	0	13500	-3950	0	3100	
	Golden SX	253		Cattle	7/96	-2256	7716	-8208	-888	-472	-184	-112	-1784	-1576	0	160	0	-3380	
149	DCB Nasdaq Swing	547		Nasdaq	12/05	n/a	n/a	n/a	285	-9270	350	-2035	0	0	-1920	-1955	-2045	-1415	
150	Fusion	483		S Franc	12/04	n/a	n/a	0	6925	2725	0	0	0	0	0	113	-2000	0	
	Fusion	483		B Pound	12/04	n/a	n/a	0	1450	4363	0	0	0	0	-2031	0	0	2988	
	Fusion	483		\$ Index	12/04	n/a	n/a	0	150	2460	0	0	0	-1285	-5	0	0	-1015	
	Fusion	483		Crude	12/04	n/a	n/a	0	0	0	0	0	0	0	0	0	0	0	
	Fusion	483		Euro C	12/04	n/a	n/a	0	0	-950	0	0	0	0	-950	0	0	0	
	Fusion	483		Jap Yen	12/04	n/a	n/a	0	2438	-4875	0	0	0	0	2825	0	-1975	0	
	Fusion	483		Bonds	12/04	n/a	n/a	-3294	1850	-1288	0	0	0	0	-2138	0	0	0	
	Fusion	483		T Note	12/04	n/a	n/a	0	-3313	-1633	0	-1153	0	0	-1356	0	-1177	0	
151	JJ	334		Euro\$	1/01	1805	-763	-1170	308	-1083	165	-163	-85	-175	-213	0	-138	0	
152	Turnkey	293		Bonds	6/98	990	-3670	2320	-1020	-1030	0	250	70	-450	-370	170	-290	500	
	Turnkey	293		Jap Yen	6/98	-1188	1625	-1363	-2814	-1713	1838	-650	525	-1250	-363	-863	-500	-825	
	Turnkey	293	*	S&P	6/98	-6225	450	-9650	4675	775	-1025	150	-350	-900	-1800	4025	0	-900	
153	Dynamo	265	*	S&P	6/97	-7650	6800	-10375	10425	-2575	-1825	-1350	1475	-250	-2800	4725	325	225	
154	DirecTrend	400		\$ Index	9/02	-2250	8740	6720	-1730	-780	-1710	0	0	0	-1450	710	0	-1530	
	DirecTrend	400		Euro C	9/02	-4064	7837	12287	4925	-1063	-3213	0	0	0	-2163	2050	0	-3425	
	DirecTrend	400		Coffee	9/02	450	-3956	-2100	15357	3224	1875	0	-1163	0	0	3000	0	-1688	
	DirecTrend	400		Nat Gas	9/02	3520	9310	6920	-10280	29550	0	-10480	-10030	0	24370	-8100	7840	-8750	
	DirecTrend	400		Crude	9/02	1230	-2860	4630	-1220	-810	0	-1950	-1720	0	13500	0	-2650		













Table with columns: Rank by % Chng Col.17, System Name, System #, Day Trd., Commodity, Sys. Rel. Date, Net \$Profit/Loss Per Year (6) (2002-2006), and monthly performance (2006-2007).













**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)		Jun 2006	Jul 2006	Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007
		# (3)	Day Trd.			2005	2006									
1	Swing Reversal ST	F3		BP/DX	2/06	n/a	18970	940	7770	-4070	1060	3760	3640	-1380	4370	-5350
2	Dual Thrust	F5		SF/JY	9/06	n/a	-2023	n/a	n/a	n/a	-900	-1502	-1001	1379	-51	199
	Dual Thrust	F5		EC/JY	9/06	n/a	3761	n/a	n/a	n/a	1600	-662	-1018	3842	3503	1971
	Dual Thrust	F5		BP/DX	9/06	n/a	6900	n/a	n/a	n/a	3500	-1470	1890	2980	2520	-3680
	Dual Thrust	F5		EC/AD	9/06	n/a	-1946	n/a	n/a	n/a	409	-637	1116	-2835	-205	-1079
	Dual Thrust	F5		EC/DX	9/06	n/a	-7600	n/a	n/a	n/a	-4150	-4590	1620	-480	-2610	530
	Dual Thrust	F5		DX/SF	9/06	n/a	-383	n/a	n/a	n/a	-2664	2278	1447	-1444	443	1417
	Dual Thrust	F5		EC/BP	9/06	n/a	4033	n/a	n/a	n/a	3232	0	98	702	-2674	1637
	Dual Thrust	F5		BP/JY	9/06	n/a	3991	n/a	n/a	n/a	1016	-3027	176	5825	9263	6426
	Dual Thrust	F5		DX/JY	9/06	n/a	-490	n/a	n/a	n/a	465	1829	-1467	-1315	-75	2255
3	Qtech Portfolio FX	F6		EC/DX	9/06	n/a	-850	n/a	n/a	n/a	-3420	-520	2680	410	2010	1360
	Qtech Portfolio FX	F6		AD/DX	9/06	n/a	-4990	n/a	n/a	n/a	-920	-1380	170	-2860	1300	700
	Qtech Portfolio FX	F6		BP/DX	9/06	n/a	5890	n/a	n/a	n/a	1330	1830	1230	1500	4370	-260
	Qtech Portfolio FX	F6		EC/BP	9/06	n/a	-7453	n/a	n/a	n/a	-412	-2957	-1812	-2272	1059	-941
	Qtech Portfolio FX	F6		EC/SF	9/06	n/a	-1205	n/a	n/a	n/a	351	-869	-309	-378	-160	-222
	Qtech Portfolio FX	F6		DX/SF	9/06	n/a	2163	n/a	n/a	n/a	-974	1513	1312	312	1323	1575
	Qtech Portfolio FX	F6		EC/JY	9/06	n/a	726	n/a	n/a	n/a	-451	-541	1626	91	3641	-618
	Qtech Portfolio FX	F6		DX/JY	9/06	n/a	-1902	n/a	n/a	n/a	600	-1483	-1101	82	-696	1453
	Delphi-Forex	F4		EC/DX	9/05	3260	-1700	2420	520	-1470	-2110	2380	570	-3440	550	480
4	Delphi-Forex	F4		BP/DX	9/05	11920	-5250	5020	-4490	-4140	4150	400	1790	-4130	3750	-4500

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All Statistics Based On Last 12 Months Performance													Combined			
Mar 2007	Apr 2007	May 2007	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
-7320	440	600	4460	14810	384	34.6	716	-361	14	12000	37.2%	37.2%	11710	14810	73.2%	73.2%
-745	-1583	-577	-4780	5246	73	41.1	281	-307	4	12000	-39.8%	27.1%	-4780	5246	-39.8%	27.1%
1845	298	1056	12436	4296	63	52.4	815	-482	4	12000	103.6%	27.1%	12436	4296	103.6%	27.1%
2920	2430	-490	10600	6480	65	41.5	1397	-712	5	12000	88.3%	27.1%	10600	6480	88.3%	27.1%
-2016	-2885	2724	-5408	10185	70	38.6	723	-580	12	12000	-45.1%	27.1%	-5408	10185	-36.1%	27.1%
-470	1340	-2460	-11270	11270	80	25.0	746	-437	14	12000	-93.9%	27.1%	-11270	11270	-93.9%	27.1%
-3123	-1596	407	-2835	5441	74	32.4	650	-368	6	12000	-23.6%	27.1%	-2835	5441	-18.9%	27.1%
3433	819	1079	8326	3379	54	50.0	629	-321	3	12000	69.4%	27.1%	8326	3379	69.4%	27.1%
14105	-5169	39	28657	5444	68	54.4	1328	-660	9	12000	238.8%	27.1%	28657	5447	238.8%	27.1%
-4665	-962	-2496	-6434	9176	82	31.7	632	-408	9	12000	-53.6%	27.1%	-6434	9176	-53.6%	27.1%
1920	-1850	-3790	-1200	7170	105	41.0	515	-377	9	12000	-10.0%	7.9%	-1200	7170	-10.0%	7.9%
-1680	-2450	-1030	-8150	9260	103	32.0	345	-279	15	12000	-67.9%	7.9%	-8150	9260	-67.9%	7.9%
-4670	1620	4250	11200	6390	91	50.5	853	-622	7	12000	93.3%	7.9%	11200	6390	93.3%	7.9%
-1437	2360	554	-5858	9318	114	28.9	424	-245	10	12000	-48.8%	7.9%	-5858	9318	-48.8%	7.9%
1561	-1094	2391	1272	2682	111	45.9	236	-179	6	12000	10.6%	7.9%	1272	2682	10.6%	7.9%
-830	-1575	930	3586	2994	94	45.7	435	-296	4	12000	29.9%	7.9%	3586	2994	29.9%	7.9%
5525	-562	-659	8052	3516	89	48.3	630	-414	4	12000	67.1%	7.9%	8052	3516	67.1%	7.9%
-1352	32	1141	-1324	5493	84	47.6	455	-443	5	12000	-11.0%	7.9%	-1324	5493	-11.0%	7.9%
-1880	1180	-2350	-3150	8320	94	37.2	659	-444	8	12000	-26.3%	-23.4%	-460	8320	-2.2%	12.2%
310	-100	-530	-2470	8940	96	39.6	903	-635	6	12000	-20.6%	-23.4%	5600	10810	26.7%	12.2%



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by George Pruitt

## Using Excel's Visual Basic to Test & Trade Your System



Back testing and trading a system real time is easy if you have access to TradeStation™, TradersStudio, Ninja Trader or any of the other available commercial applications. If you don't then its pretty much up to you and a calculator or spreadsheet. In a lot of cases this is all you need to calculate tomorrow's orders. However, back testing using these simple tools can be a tremendous nightmare and lead to inaccurate results. For the past 18 years I have worked on creating this type of software and I thought it would be fun to dedicate the next three installments of George's Corners to the development of a trading system order generator and back tester using tools that are generally found on any computer: Excel and Visual Basic.

Microsoft Visual Basic for applications is found in Microsoft Word and Excel and be found under the tools menu of these applications. You can also buy the Visual Basic IDE (Integrated Development Environment) that can build standalone applications. For our purposes we don't need that type of power and we want to use what we already have. If you have Microsoft Excel, then you are in business. Well almost. Some knowledge of programming is necessary to get the full benefits of the next three installments. If you are just reading this to get yourself acquainted with the concepts, then you will also be rewarded by receiving the Dynamic Break Out System (DBS) Excel workbook.

We will tip toe into the building of our software by first writing the code for generating the next day's orders for the DBS. Before we can write one line of code we need to set up a spreadsheet with data and some column headings. I have done most of the tedious work for you. Go to <ftp://www.futurestruth.com/pub> and download the DynamicBreakOut.xls file to your computer and open it up. It should look something like this. I simply created some headings for the information that I thought would be needed to help trade the system and imported the September 2007 contract of the bonds. I included the date, open, high, low and close data in the spreadsheet. Before I can explain the other column headings you will need to understand how the DBS system works.

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	Date	Open	High	Low	Close	StdDev	LookBack	Highest	Lowest	Current	Entry Price	Protective Stop	Trad
2	Floor	20	Ceiling	60				High	Low	Pos			P/L
3	6/9/06	107.78125	107.78125	107.78125	107.78125								
4	6/12/06	107.81250	107.81250	107.81250	107.81250								
5	6/13/06	108.03125	108.03125	108.03125	108.03125								
6	6/14/06	107.15625	107.15625	107.15625	107.15625								
7	6/15/06	106.68750	106.68750	106.68750	106.68750								
8	6/16/06	106.34375	106.34375	106.34375	106.34375								
9	6/19/06	106.15625	106.15625	106.15625	106.15625								
10	6/20/06	106.06250	106.06250	106.06250	106.06250								
11	6/21/06	106.03125	106.03125	106.03125	106.03125								
12	6/22/06	105.62500	105.62500	105.62500	105.62500								
13	6/23/06	105.37500	105.37500	105.37500	105.37500								
14	6/26/06	105.25000	105.25000	105.25000	105.25000								
15	6/27/06	105.59375	105.59375	105.59375	105.59375								
16	6/28/06	105.15625	105.15625	105.15625	105.15625								
17	6/29/06	105.59375	105.59375	105.59375	105.59375								
18	6/30/06	106.40625	106.40625	106.40625	106.40625								
19	7/3/06	106.28125	106.28125	106.28125	106.28125								
20	7/5/06	105.50000	105.50000	105.50000	105.50000								
21	7/6/06	106.00000	106.00000	106.00000	106.00000								
22	7/7/06	106.59375	106.59375	106.59375	106.59375								
23	7/10/06	106.68750	106.68750	106.68750	106.68750								
24	7/11/06	107.25000	107.25000	107.25000	107.25000								
25	7/12/06	107.25000	107.25000	107.25000	107.25000								
26	7/13/06	107.50000	107.50000	107.50000	107.50000								
27	7/14/06	107.50000	107.50000	107.50000	107.50000								
28	7/17/06	107.40625	107.40625	107.40625	107.40625								

I developed the DBS back in 1996 for a series of articles in *Futures* magazine and the system has done fairly well since. The backbone of the system is the old Donchian N week breakout; buy the highest high N weeks back and sell short the lowest low N weeks back. Instead of using a fixed N value or an optimized N value for the different markets, I decided to let the market tell the system the value of N. This was accomplished by the use of an adaptive algorithm; a method that changes itself based on available resources. My algorithm was based on the notion that market noise was directly related to volatility; the more volatility the more noise. Systems seem to get confused during noisy markets so I increased N when the markets exhibited higher levels of volatility and decreased N when the markets quieted down. As N increased so did the look back period which in turn pushed the buy and sell points further away from the current market. A decrease in N brought the buy/sell points closer and this occurred during periods of low volatility. A fixed money management stop was also included in the system even though it didn't help the overall results that much.

Now let's look back at the column headings in the spreadsheet. Some of the columns are self explanatory so I won't go over them. **StdDev** shows the standard deviation for the past thirty days. **LookBack** shows the value of N - as you can see it moves in the same direction as the standard deviation. **Highest High** and **Lowest Low** columns show the highest high and lowest low for past N (Look Back) days. **Current Pos** shows the current position of the DBS system. **Entry Price** shows the current trade's entry price. **Protective Stop** gives the current money management stop price and **Trade P/L** shows the profit or loss of the closed trades. I also have a **Floor** and **Ceiling** cell designation. Because we are adjusting N (lookback value) based on the adaptive algorithm, we need to put constraints on this value. We don't want to look back further than 60 days nor less than 20. I did not need to include all these columns in this spreadsheet to calculate the next day's trade signal, but I thought it would help with debugging and trading the system. We can simply look at any date and see what the standard deviation, highest high, lowest low, current position and protective values were.

Before we jump into the code let's go ahead and run the DBS macro (VB's nomenclature for sub program) so we can see the end result. Make sure you have the DynamicBreakOut workbook open and go under the tools menu. From there go to Macro and slide over to the sub menu and select Macros. This should bring up the Macro dialog box with RunDBS listed at the top. Click the Run button and the Dynamic BreakOut dialog box will come up and

The screenshot shows a dialog box titled "DynamicBreakOut". At the top center, there is a red rectangular box with white text that reads "Input Box for Dynamic Break Out Trading System". Below this, the dialog contains several labeled input fields:

- Floor Value:** A text box containing the number "20".
- Ceiling Value:** A text box containing the number "60".
- Protective Stop Dollars:** A text box containing the number "1000".
- Big Point Value:** A text box containing the number "1000".
- Number of Ramp Up Bars:** A text box containing the number "60".
- Orders for Tomorrow:** Two empty text boxes.
- Last Trade P/L:** An empty text box.

At the bottom right of the dialog, there are two buttons: "Cancel" and "OK".

look something like this. Here you can change the **Floor, Ceiling, Protective Stop, Big Point Value** and the **Number of Ramp Up Bars**. The Floor and Ceiling values limit the N-day look back value. In the default case the value can't go below 20 nor above 60. The protective stop is set to \$1000 and since we are working with the US bonds the Big Point Value is also set to \$1000. The Big Point Value is the dollar amount of a 1.00 move. So a move from 106.01 to 107.01 would be equivalent to a \$1000 move. The **Number of Ramp Up Bars** is the value of the number of days necessary to calculate the trade signals. Since the N-day value can be 60 days, we set this value to 60. The other five text boxes are where the information for the next day's trade signal is presented. In this case we will be liquidating our short position at 111.6875 on a stop. Since we are working with the bond market, you would need to convert this to 32nds before you placed the stop order. We currently have \$3656.25 in OTE. If you wanted to use this spreadsheet to generate your next day's trading signal you would need to add another line of data in the spreadsheet and then re-run the macro. This software isn't that sophisticated yet, but it is sufficient enough to help you with generating your signals without error. The best part is it's free, and when we are done, adaptable to any end of day trading system.

Let's go ahead and ease into some of the Visual Basic code. The first few lines of code are preceded by a single quote ('). This lets the VB interpreter know the line or lines following are comments and not to be translated into machine language. These comments make the code easier to read and understand for someone else other than the programmer. So the first four lines are just their to explain what the program is doing and who wrote it and when they wrote it.

```
'Subroutine to calculate the Buy and Sell Signal for the
'Dymanic Break Out System
'Template can be used to program any system
'programmed by George Pruitt in June 2007
```

The next line gives the subroutine a name and the names of the variables that will pass back and forth from the Dynamic Break Out dialog box. All of the information that is included in the dialog box is communicated to the subroutine through this one line of code.

```
Sub DBSSub(fl, clg, orderString1, orderString2, orderPrice1, orderPrice2, lastPL, protStop, bigPointValue, rampUP)
```

```
'Name of the subroutine <sub program> that will calculate the signals.
'We will pass <send and receive> these arguments from/to the dialog box.
' fl - the minimum look back period
' clg - the maximim look back period
' orderString - in english what we will do
' orderPrice - the price where we will take action
' lastPL - current trade profit or loss
' protStop - what stop in points is being used
' bigPointValue -$ value of a full point move-$1000 for bonds-$1250 for currencies
' rampUp - how many days needed for calculations before a trade can take place
```

The next lines of code starting with the keyword DIM is where we declare the variables that we will be using in the subroutine. The names are somewhat explanatory - myDate(500) is declaring a list of 500 items that will hold the dates of all the data. Dim is simply tell VB to reserve enough space to handle 500 dates,



opens, highs, lows, closes and any other variables that we may need. If we have more than 500 rows of data, then we would need to change the 500 to whatever we may need plus another 100 or so. It's better to reserve more space than we need, because if we don't it can lead to major computer errors.

```
Dim stdArr(29), myDate(500), myHigh(500), myLow(500), myOpen(500), myClose(500) As Double
Dim cnt, i, j, length, hh, ll, dataCnt, baseRow as Integer
Dim pos, price, trdProfit, stoppedOut As Integer
Dim stopPrice, myPrice, myPos, longLiqPrice, shortLiqPrice as Integer
Dim buyStop, sellStop, displayRow As Integer
Dim delta, realLength, stdDev, prevStdDev As Double
```

Because we have two rows reserved for column headings we need to skip these two rows and we need to select the first sheet in the workbook.

```
baseRow = 3           'Where the actual data starts
dataCnt = 0
Sheets("Sheet1").Select 'Select Sheet1 to access the data
```

The next lines are key to understanding how VB works with cells and the lists we have created to hold the data. A cell, as we all know, is referred to by first is row and then its column. The first cell in any spreadsheet is located at row 1, column 1. This can also be written as Cells(1,1). Cells is a keyword built into VB and the parentheses are necessary. The first number inside the parentheses is the row location and the second is the column location. Again, I have made several comments inside the code to help explain what we are doing here (see the (') at the beginning of each line).

```
'Read in the data
'Column 1 - Date -- Cells(3,1) - Cells(Row,Column)
'Column 2 - Open -- Cells(3,2)
'Column 3 - High -- Cells(3,3)
'Column 4 - Low -- Cells(3,4)
'Column 5 - Close -- Cells(3,5)
```

Column 1 holds all of the different dates and column 2 holds all the opening prices, etc.,. See how the first date is referenced by Cells(3,1). Here we are saying the first date is located in row 3 column 1 (3,1). The first open price is located in row 3 column 2 (3,2). To get the data into our arrays (lists) we must loop through every row that contains valid data. Since we won't know exactly how many times to loop, we can loop until we find a row without any data. This is exactly what we are doing with our Do While loop. Notice how dataCnt starts at zero - VB allows zero based arrays, which simply means the first element (item) in our list can be indexed (referred to) by the number 0. The first date in the spreadsheet is in Cells(3,1), whereas the first item in our myDate list is myDate(0).

```
Do While Cells(dataCnt + baseRow, 1) <> ""
    myDate(dataCnt) = Cells(dataCnt + baseRow, 1)
    myOpen(dataCnt) = Cells(dataCnt + baseRow, 2)
    myHigh(dataCnt) = Cells(dataCnt + baseRow, 3)
    myLow(dataCnt) = Cells(dataCnt + baseRow, 4)
    myClose(dataCnt) = Cells(dataCnt + baseRow, 5)
```

```
dataCnt = dataCnt + 1
Loop
```

Here we start collecting the information that was provided in the dialog box - floor, ceiling, protective stop, rampUp, and Big Point Value. We also put the flr and clg values into the Floor and Ceiling cells on the spreadsheet. We initially set length (the number of days that we look back to obtain the highest/lowest high/low values) to the flr value (20), and we set our pos to 0 (flat), our buy stop price to 999999 and our sell short stop to 0.

```
Cells(2, 2) = flr 'Plug in the floor input into this cell on the spreadsheet -- for display
Cells(2, 4) = clg 'Plug in the ceiling input into this cell on the spreadsheet
```

```
length = flr
pos = 0 'Start us out flat
```

```
protStop = protStop / bigPointValue
```

```
longLiqPrice = 999999
shortLiqPrice = 0
buyStop = 999999
sellStop = 0
stdDev = 1
```

Now that we have read all of our data into our arrays we need to loop through each day and calculate our buy/sell points and see if a trade has occurred. We need to skip past the number of ramp up days so that we can lookback in time and calculate our standard deviations, highest highs and lowest lows. We will also start inputting our calculations into cells on the spreadsheet. Since our lists are not exactly in synch with our cells index, we must off set our cells by the baseRow value.

```
displayRow = rampUP + baseRow 'Start on the first date after the ramp up period
i = rampUP 'Array index starting at the first day after the rampUp
Do While Cells(displayRow + 1, 1) <> "" 'Do while there is something in the first column
```

So we will index our data arrays with i and our cells with displayRow. The next step is to calculate the standard deviation for the past thirty days. This is done in the “for-next loop” below. We know how many days (iterations) we are looking back so we can use a “for loop”. So we start at our current i value and go back into time 30 days and load a temporary list with 30 elements of closing prices.

```
' start looping through all data
' Setup calculations
cnt = 0
For j = i - 29 To i
    stdArr(cnt) = myClose(j) 'load the last 30 days of closing prices into the
cnt = cnt + 1 'stdArr Array or List
Next j
```

After the loop we pass our list to the StDev worksheet function and it passes back the standard deviation of the data sample.

```
prevStdDev = stdDev
stdDev = Application.WorksheetFunction.StDev(stdArr) 'pass the list to the Standard
```

We then store the standard deviation in the column #6. Notice how the variable displayRow is used to reference the row and a fixed number is used for the column. The column number stays constant whereas the row number increases as we go through the different days of data. The next few lines of code is the adaptive algorithm. Notice how I determine the change in standard deviation from day to day. I take today's standard deviation and subtract the previous SD (standard deviation) and then divide by today's SD. This results in either a positive or negative number. I then add 1 to this value and then multiple by the previous days length. If the SD goes up then the length goes up - if the SD goes down then the length goes down.

```
Cells(displayRow, 6) = stdDev
delta = 1
delta = (stdDev - prevStdDev) / stdDev + 1 'calculate the delta of the Std. Devs
length = length * delta 'change the lookback length
length = Application.WorksheetFunction.Round(length, 0)
'we are working with whole numbers for lookback
Cells(displayRow, 7) = length 'put the length variable in column 7
If (length < flr) Then length = flr 'make sure our length is not too short
If (length > clg) Then length = clg 'make sure our length is not too long
```

Now that we know the value of the look back or N, we can set up our loop to look back in time to attain the highest high and lowest low values that will become our buy and sell stops. Again we know ahead of time how many days or iterations that we will need to look back, so we can use a for-next loop.

```
hh = 0
ll = 999999
For k = i - (length - 1) To i 'start at the current day and look back length period
    If (myHigh(k) > hh) Then hh = myHigh(k) 'get the highest high length lookback
    If (myLow(k) < ll) Then ll = myLow(k) 'get the lowest low length lookback
Next k
Cells(displayRow, 8) = hh 'put the highest high on the sheet in column 8
Cells(displayRow, 9) = ll 'put the lowest low on the sheet in column 9
```

Once we loop back N-days we can store the highest/lowest high/low values in column 8 and 9 respectively. If you are unaccustomed on how these loops work, just send me an email and I will give you a quick tutorial. The next lines of code is really the meat of the order generation and soon to be back testing software.

Lets see if a trade has occurred! Each iteration of a loop signifies a day of data, so we start at the end of the day with a new buy and sell stop. We also set a temporary flag (stoppedOut) to determine if we get stopped out of a trade.

```
stoppedOut = 0
buyStop = hh
```

sellStop = ll

First off we check to see if we our protective stop is closer to the market than our reversal stop. Here is what happens if have a long position: check to see if the next bars (i is the current bar index so i + 1 would be the next bars index) low price is below or equal to our protective stop and our protective stop is closer than our reversal sell stop. If it is then we change our pos variable to 0 (flat) and set our price to our protective stop price. We do need to check to see if the market gapped through our protective stop. This is done by comparing our price with the open price of the next bar. If the open price is below our protective stop we then reassign price to the open of the next bar. Since we are exiting a long position, we know there will be profit/loss associated with this trade. We take the price that we got out of the trade and subtract the entry price of the trade. If the price is above the entry price then we have a profit, else we have a loss. We then multiply the difference by the big point value to get the P/L in dollars. We then set the stoppedOut flat to 1 or true. We put the P/L in column 13.

```
If pos = 1 And myLow(i + 1) <= longLiqPrice And longLiqPrice > sellStop Then
    pos = 0
    price = longLiqPrice
    If (myOpen(i + 1) < price) Then price = myOpen(i + 1)
    trdProfit = (price - entryPrice) * bigPointValue
    Cells(displayRow + 1, 13) = trdProfit 'put trade profit in column 13
    stopPrice = 0
    stoppedOut = 1
End If
```

Just the opposite is done to check for the short side. We check the next days high against the protective stop and make sure the protective stop is closer than the buy reversal stop. We compare the next bars open with the protective stop to check for a gap opening. We also change the pos to 0 for flat and set the stoppedOut flag to 1 or true.

```
If pos = -1 And myHigh(i + 1) >= shortLiqPrice And shortLiqPrice < buyStop Then
    pos = 0
    price = shortLiqPrice
    If (myOpen(i + 1) > price) Then price = myOpen(i + 1)
    trdProfit = (entryPrice - price) * bigPointValue
    Cells(displayRow + 1, 13) = trdProfit ' put trade profit in column 13
    stopPrice = 99999
    stoppedOut = 1
End If
```

Now if we had a position and the buy reversal was closer to the market than the protective stop or we were flat, then we check to see if our buy stop was hit by comparing the next days high with the buy stop. If the high is greater then we assign our price to either the buy stop or the open of the next bar. We also need to check if we closed out an existing position and if so calculate the P/L.

```
If (pos <> 1 And myHigh(i + 1) >= hh And stoppedOut = 0) Then
    price = hh
    If myOpen(i + 1) > price Then price = myOpen(i + 1)
```

```

longLiqPrice = price - protStop
If (pos = -1) Then
    trdProfit = (entryPrice - price) * bigPointValue
    Cells(displayRow + 1, 13) = trdProfit ' put trade profit in column 13
End If
pos = 1
End If

```

Now we check to see if our sell stop was hit, if we are not already short. Again we calculate our P/L based on if we were long coming into the new trade. Also, I forgot to mention, we go ahead and calculate our new protective stop based on our new entry price and put this information into the shortLiqPrice/longLiqPrice variable.

```

If (pos <> -1 And myLow(i + 1) <= ll And stoppedOut = 0) Then
    price = ll
    If myOpen(myOpen(i + 1)) < price Then price = myOpen(i + 1)
    shortLiqPrice = price + protStop
    If (pos = 1) Then
        trdProfit = (price - entryPrice) * bigPointValue
        Cells(displayRow + 1, 13) = trdProfit 'put trade profit in column 13
    End If
    pos = -1
End If

```

We have checked for trades for today and calculated our new positions and any P/L. Now we put our new information into the corresponding columns. Column 10 is assigned our position, Column 11 our entry price and Column 12 our protective stop price.

```

If Cells(displayRow + 1, 3) <> "" Then
    Cells(displayRow + 1, 10) = pos
    Cells(displayRow + 1, 11) = price
    If (pos = 0) Then Cells(displayRow + 1, 12) = 0
    If (pos = 1) Then Cells(displayRow + 1, 12) = longLiqPrice
    If (pos = -1) Then Cells(displayRow + 1, 12) = shortLiqPrice
    If (pos <> 0) Then entryPrice = price
End If

```

Done with the day so now let's increment the data array and cells indices. The keyword loop branches program flow back to the do-while statement and we start a new day.

```

i = i + 1 'main array counter
displayRow = displayRow + 1
Loop

```

We are now sitting on the last row of data. Cells(displayRow + 1,1) (the date column) is blank therefore signifying the end of the data. Now we have all the information that we need to display the next bar's orders. If we are flat we put "Buy Tomorrow at" in orderString1 and "SellShort Tomorrow at" in orderString2.

We put the respective stop prices in orderPrice1 and orderPrice2. We also put the order information 1 row below the last line of data in columns 2 and 3. The orderStrings and orderPrices will be passed back to the user dialog.

```

If (Cells(displayRow + 1, 1) = "") Then
  If (pos = 0) Then
    orderString1 = "Buy Tommorrow at : "
    orderString2 = "SellShort Tomorrow at : "
    orderPrice1 = hh
    orderPrice2 = ll
    Cells(displayRow + 1, 2) = "Buy Tomorrow at : "
    Cells(displayRow + 2, 2) = "SellShort Tomorrow at : "
    Cells(displayRow + 1, 3) = hh
    Cells(displayRow + 2, 3) = ll
  End If

```

If we are short then we only put "Buy Tomorrow at : " in orderString1 and into the row following the last line of data. We then calculate the current OTE and put that into the lastPL variable. We compare the current protective stop to the reversal sell stop. If the protective stop is closer we then change the orderString1 to "Liq Short Tomorrow." OrderPrice1 is then loaded with either the lowest low value or the protective stop - whichever is closer.

```

If (pos = -1) Then
  Cells(displayRow + 1, 2) = "Buy Tomorrow at : " 'Put the order in the last row
  orderString1 = "Buy Tomorrow" 'Put the order in the order string holder
  If hh <= shortLiqPrice Then
    Cells(displayRow + 1, 3) = hh
  Else
    Cells(displayRow + 1, 3) = shortLiqPrice 'Put the order in the last row
    orderString1 = "Liq Short Tomorrow" 'Put the order in the order string holder
    Cells(displayRow + 1, 2) = "Liq Short Tomorrow"
  End If
  orderPrice1 = Cells(displayRow, 3)
  lastPL = (entryPrice - myClose(i1)) * bigPointValue
End If

```

If we are long we go through the same process. However, in this case we dealing with selling short or liquidating a long position.

```

If (pos = 1) Then
  Cells(displayRow + 1, 2) = "SellShort Tomorrow at : " 'Put the order in the last row
  orderString2 = "SellShort Tomorrow" 'Put the order in the order string holder
  If ll > longLiqPrice Then
    Cells(displayRow+1, 3) = ll
  Else
    Cells(displayRow+1, 3) = longLiqPrice 'Put the order in the last row
    orderString2 = "Liq Long Tomorrow" 'Put the order in the order string holder
  End If


```

```

Cells(displayRow+1, 2) = "Liq Long Tomorrow"
End If
orderPrice2 = Cells(displayRow+1, 3)
lastPL = (myClose(i) - entryPrice) * bigPoint-
Value
End If
End If
End Sub
    
```

Well that's it for the first part. Keep going through the logic until you understand it. If you do come across something you don't understand, drop me an email at [gpruitt@futurestruth.com](mailto:gpruitt@futurestruth.com). This code could be streamlined a lot more than what is presented. I wanted to be as elaborate as possible in my code to help with readability. Also I have not yet discussed the development of the Dynamic BreakOut dialog nor the code that goes along with it. I just wanted to present the software and an overview of how I put the program together. Feel free to take the code and modify or expand it. In the next issue I will delve into how the dialog box was designed and the associated VB code. We will also get closer to developing a generic back tester.

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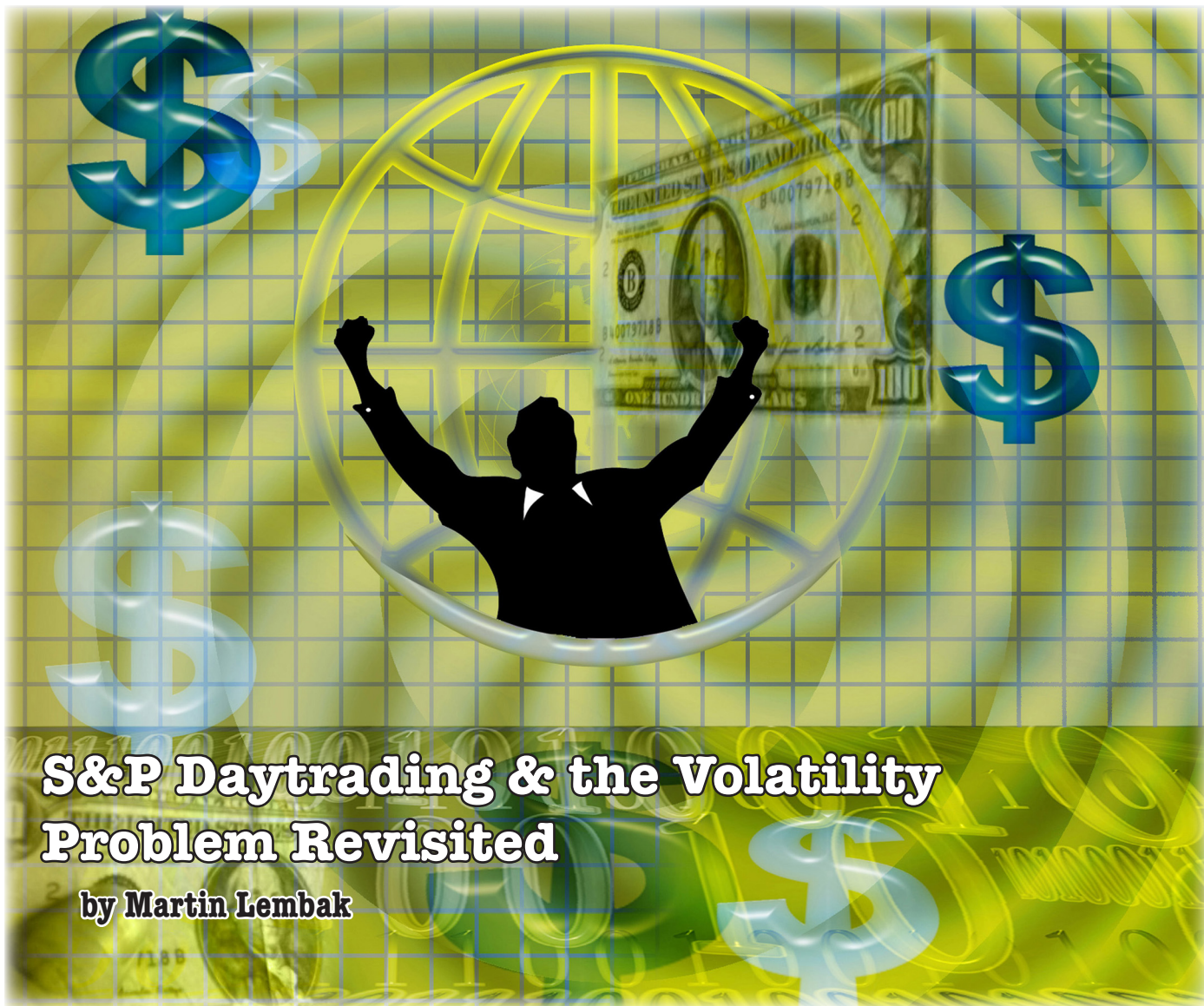
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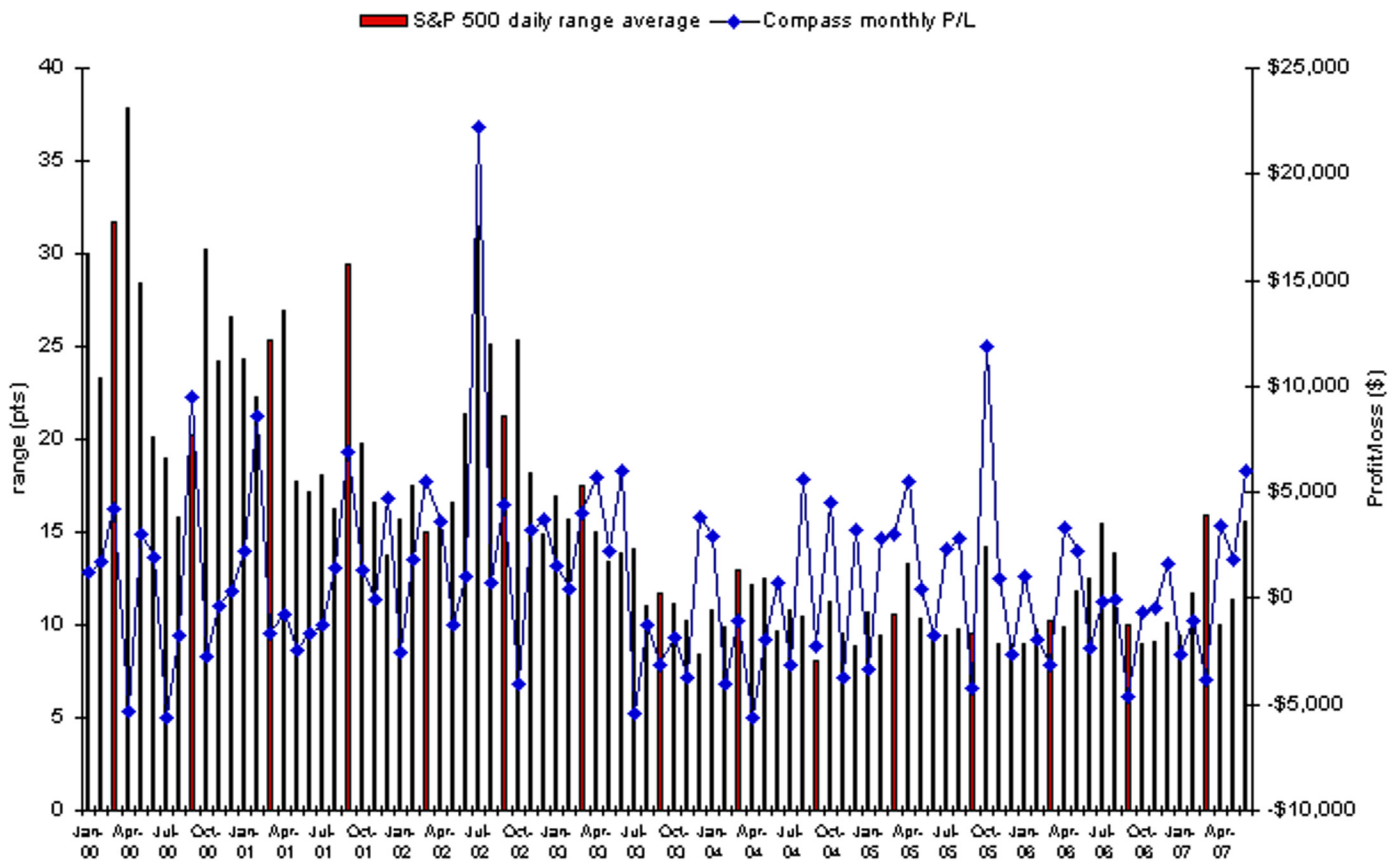
## **S&P Daytrading & the Volatility Problem Revisited**

**by Martin Lembak**

At Striker, we were very inspired by an article by George Pruitt entitled: “Can We Blame Management For the Poor Performance of S&P Day Trade Systems?” in the #2-2007 issue of *Futures Truth Magazine*. We read it with interest because we have tracked and traded many S&P systems since the end of the 1990s, and we witnessed the market’s changes in volatility and the subsequent impact on many daytrading systems. Pruitt is absolutely correct in writing that evolving volatility levels challenged not only daytrading but also swing index programs, a fact we discussed in our article in #2-2006 issue of *Futures Truth*, “Which Stock Index Is the Best for Swing and Position System Trading?” Nevertheless, there are S&P systems that continue do well in both high and low volatility environments. One of them is the Compass S&P 500 daytrading system, traded at Striker since January 2000 with actual return of 272.49% per 1 contract traded, after deducting commissions as of June 8, 2007. The system returned over 100% in 2002, and one might be tempted to conclude that this performance was due to high volatility levels during that period. Let’s have a look at the numbers and see if they confirm this hypothesis.

First we calculated the average daily trading range for the S&P 500 on a monthly basis by subtracting the daily low from the daily high. We then computed a regression equation in which the S&P range served as an independent variable and the Compass system monthly profit/loss served as a variable dependent. But let’s first have a look at how the S&P trading ranges and Compass profit/losses distribution look on the chart:

Comparison of S&P volatility and S&P system performance



As can be seen from the chart, the monthly system profit/ loss distribution is pretty much stable over time and not much affected by the level of volatility (average daily ranges on a monthly basis in our example). An aberration from this pattern can be seen at the end of 2002 as previously discussed, which might cause one to conclude that this nice profit was achieved because of the volatility and not by other factors. Here is our regression analysis equation for the whole period, from Jan 2000 through June 8<sup>th</sup> 2007:

$$\text{Compass P/L} = -1141 + 131 * \text{S\&P daily range}$$

There is nothing particularly special about this equation; what is important is the coefficient of determination, the so-called “R2” which basically gives us an idea of the causality between the independent and dependent variables. Its value for the whole observed period is 0.043, which means that only around 4% of the system’s variability of monthly profits/losses can be explained by the variability of the average daily S&P 500 ranges. However, we need to check this coefficient for data in 2002 when volatility was high. Based on our calculation, its value is 0.25. Simply put, our equation tells us that 25% of Compass system’s return in 2002 can be plausibly explained by S&P 500 volatility and 75% by other factors.

According to the developer, Compass monitors the market and enters only when there is a certain minimal level of range achieved during the day. Thus we might expect more trades in 2001 and 2002 then during years with less range. Let’s have a look at the table with annual number of trades and profit/ loss distribution:

Yearly Results							
	Profits	Losses	Wins	Losses	Trades	Net Points	Profit/Loss
2000 Results	\$39,450.00	(\$33,275.00)	22	32	54	35.5	\$6,175.00
2001 Results	\$70,400.00	(\$52,950.00)	42	46	88	87.4	\$17,450.00
2002 Results	\$112,550.00	(\$74,187.50)	60	53	113	176.05	\$38,362.50
2003 Results	\$63,170.00	(\$54,825.00)	70	67	137	60.78	\$8,345.00
2004 Results	\$42,035.00	(\$46,772.50)	60	60	120	5.08	(\$4,737.50)
2005 Results	\$64,575.00	(\$46,825.00)	71	60	131	97.2	\$17,750.00
2006 Results	\$45,024.25	(\$50,357.23)	42	61	103	-0.73	(\$5,332.98)
2007 Results*	\$23,237.50	(\$19,500.00)	20	23	43	23.55	\$3,737.50

\* as of June 8<sup>th</sup>, 2007

As can be seen from the table, the number of trades in 2005 (131) is greater than in 2002 (113) when the volatility was higher. Clearly the system does not shy away from entering the market in a relatively lower trading range environment, and can still profit.

One final note for those of you still wary of the S&P: as Pruitt mentions in his article, the Russell 2000 or Midcap 400 markets can be excellent substitutes for traders unwilling to trade the S&P market under current volatility conditions. For example, the Impetus mini Russell system has returned 76.32% on

1 contract traded since December 2003 at Striker, commissions included. Thus far the system is positive this year, as of June 8<sup>th</sup>, 2007.

*Martin Lembak is from the Czech Republic. He joined Striker in August of 2003, as Chief Economist. He has a Masters Degree in Economics from Technical University Ostrava, Czech Republic. Martin's certification as a Chartered Alternative Investment Analyst (CAIA) indicates a mastery of the components of alternative investments, including managed futures, commodities, algorithmic trading and complex derivative management. He has experience at two futures firms, and extensive knowledge of options trading. He is fluent in German, Russian, Polish and Czech. Much of his recent work has been focused on the study of multiple-systems correlation and the calculation of absolute and risk-adjusted returns.*

*Martin now builds customized portfolio analysis for Striker's clients using actual results from systems traded at Striker. Martin is Series 3, 4, 7, & 63 licensed.*



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## CTA RESOURCE REVIEW

by Holliston H. Hurd

### Pirates of Profit LLC

With the current popularity of the Pirates of the Caribbean movie with the actor Johnny Depp, The Pirates of Profit trading advisor seems quite timely. A skull and cross bones being the logo, this CTA was ranked number 4 in our CTA Resource Review in the last issue of Futures Truth Magazine and has just under \$3 million under management. From the Alaraon Trading firm in Las Vegas Nevada, the two principals man their trading ship. Paul Brittain and Carley Garner joined forces a couple of years ago to form their CTA. Paul has been in almost every aspect of the futures industry over the last 20 years except managing money. His news letters and educational seminars were well received over the years and he finally decided to heed the call to manage money for individuals. Carley Garner, after graduating Magna Cum Laude from University of Las Vegas, and receiving many other top educational honors, started her career with a stock brokerage firm. It was there that she honed her skills in trading and extensively studied technical analysis.



Both Paul and Carley saw profits in option strategies on futures contracts, more specifically selling options. This common interest in option trading brought these two together to design the “Cash Cow” strategy that the team uses to trade client funds in their CTA. The strategy is an option selling strategy that involves writing premiums on options on futures contracts. The principals focus on writing options 90% of the time. The firm trades mainly the S & P 500 future contract but does add other contracts. This can entail

a comparatively high level of risk but the strategy uses systematic analysis combined with other fundamental and discretionary methods to trade and manage risk.

Ideal market conditions for the Cash Cow strategy would be mediocre volatility. The traders look to sell options after an explosion of volatility in one direction. They like to sell options about 45 days until expiration and let that ride until roll over time. What’s on the horizon for this CTA? Paul and Carley would like to grow to \$10 million in the next 3-4 years. They have a low minimum account size of \$20,000 and keep their incentive fees at 10%. While there is always the possibility of taking on water this ship is sailing strong.

*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.*

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**Top 25 New CTAs - YTD Rankings**  
**For Month Ending April 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 EMIL VAN ESSEN	73.93%	0.00%	\$1,160,000	Jan-07
2 The Roy Funds - Equity Indices Med Prg	42.78%	0.00%	\$440,794	Jan-05
3 BAM Asset Mgt - Prg 1	35.27%	-5.60%	\$184,126	Jan-04
4 High Cotton Company - Stock Index CTA	24.61%	0.00%	\$1,167,000	Aug-05
5 Vision Capital Management, LLC	22.39%	0.00%	\$784,974	Feb-06
6 Ascendant Asset Advisors - Strategic 1 Options Prg	21.62%	0.00%	\$3,327,695	Aug-05
7 ClaraVista Capital Mgt - Thuban Prg	20.94%	0.00%	\$500,000	Jan-07
8 Pirates of Profit LLC - CA\$H C.O.W.	20.34%	-2.24%	\$2,470,908	Jun-06
9 Ring Capital Mgt - S&P 500 Futures Prg	18.07%	0.00%	\$1,453,103	Jun-05
10 Clarke Capital Mgt, Inc. - Jupiter	14.81%	0.00%	\$3,200,000	May-05
11 Innovative Capital Mgt - Call Premium Prg	13.01%	0.00%	\$1,500,000	Jan-07
12 Paragon Capital Mgt - Ultra S&P (Client)	11.93%	-19.10%	\$58,275	Jan-05
13 The Roy Funds - Equity Indices Lge	10.81%	0.00%	\$656,677	Jul-05
14 Clarke Capital Mgt, Inc. - FX-plus	10.46%	0.00%	\$2,500,000	May-04
15 Altis Partners Jersey Ltd - Global Commodity Portfolio	9.12%	-2.83%	\$1,000	Apr-06
16 Claughton Capital - ARP Strategy	8.93%	0.00%	\$4,524,591	Jan-04
17 FX Quant - Qualitative Currency Trading Prg	8.55%	-1.30%	\$73,000	Mar-06
18 Capital Alternative Invst Mgt GmbH - Alpha Premium Prg	8.08%	0.00%	\$795,330	Jan-07
19 Villano Capital Mgt - Global Diversified Lge	7.79%	-0.11%	\$514,285	Dec-05
20 Rohrs & Co - Seasonal Commodities Prg	7.41%	0.00%	\$300,000	Jun-04
21 Suninghill Managed Futures - Global Currency Prg	7.34%	0.00%	\$1,320,000	Sep-05
22 SSARIS - Active Commodity Strategy	6.35%	-0.55%	\$3,700,000	May-06
23 The SEMA4 Group - Allegiant Trading Prg	5.68%	0.00%	\$250,000	Jul-06
24 Lane Capital Mgt, LLC	5.24%	0.00%	\$1,118,000	Aug-04
25 Eickelberg & Assoc - Stock Index Option Prg	5.24%	0.00%	\$2,000,000	Mar-06

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

Data Source: Autumn Gold

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# BEFORE THE CLOSE - DAYTRADING SECRETS



## Follow Up to 50 Day MVA

by Lundy Stafford Hill

6/11/07

This article is NOT about daytrading. It is about determining the overall trend of the market. Which is important for every trader.

Last July I showed a chart similar to chart 1. I used it as a long-term sell signal in the S&Ps. This was based on a penetration of the 50 Bar Moving Average(MVA) on the weekly chart. At the time, I thought this was a valid break of the moving average. Looking at it now of course, I see otherwise. Note the big “tails” below the MVA. This is a clear indication of buyers. As I have demonstrated in past articles.

**Chart 1. SPX Weekly bars with 50 bar moving average.** Note the mini crash in late February carried almost right to the 50 bar moving average before showing a Wide Range bar away from it.



As you can see, the market quickly found support in late July and broke back ABOVE the 50 bar moving average. This was an indication that the trend is (still) up.

### Nasdaq's More Pronounced Move

In my previous article, I also showed how the Nasdaq made a much more decisive break of its 50 bar MVA. Chart 2 shows the Nasdaq market.

Note how price does carry below and away from the MVA. A valid change of trend.

On August 13, 2006, Nasdaq makes a strong rally and shows an “L-formation” up at the 50 bar MVA. Four weeks later, Nasdaq breaks up through on a wide range, high close bar. This is a decisive change of trend back to up on the Nasdaq.



Chart 2. NDX Weekly bars with 50 bar moving average. The arrows show the Wide Range up bars signifying market strength.

**PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.** You can lose money trading.



Chart 3. SPX weekly bar with 50 Bar Moving Average.

While the Nasdaq was rallying TO and THRU the 50 bar MVA, SPX was rallying THRU and AWAY FROM its 50 day MVA. This is shown in Chart 3.

Note the 13 week congestion zone inside the box. The last bar shown is a wide range breakout of this congestion. Such a breakout occurring around the 50 bar MVA has added strength.

### What's Important

The 50 bar moving average has proven itself to be an important indicator. But, don't use it in a vacuum. Meaning as a stand alone entry method. Instead, look for divergences around the 50 bar MVA between multiple markets. Look for chart patterns to have added significance around the 50 bar MVA. And finally, Wide Range bars have extra significance when they cross or move away from the 50 bar moving average.

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

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## BOOK REVIEWS



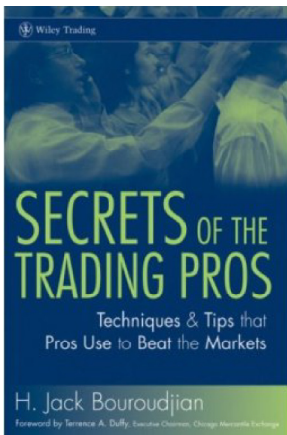
### Secrets of the Trading Pros: Techniques & Tips That Pros Use To Beat The Markets

by H. Jack Bouroudjian

256 Pages

Publisher: John Wiley & Sons (May 2007)

ISBN: 0470054115



*Secrets of the Trading Pros* by Jack Bouroudjian is a very interesting and unique look into the world of equity futures trading. With over 20 years of experience as a trader and industry insider, Mr. Bouroudjian is truly a professional in the field, also serving as Sr. VP of equity futures for Nikko Securities, the second largest securities firm in Japan and President of Commerz Futures, part of Germany's third largest bank. From the introduction to the final chapter, I was engrossed with Mr. Bouroudjian's writing style - his informal and entertaining approach in the penning of this book was refreshing.

Mr. Bouroudjian has been a member of the CME since 1987 and has also served on the CME Board of Directors from 1996 to 2002. Over the past few years, he has also contributed to several TV broadcasts, including CNNFN, CNBC and Bloomberg. Armed with all of this know-how, Mr. Bouroudjian effectively uses personal experiences and practical examples to really drive home his points. For example, he used his own experiences and those of his colleagues to illustrate how 9/11 affected the Chicago and New York markets, and how these markets worked together to overcome an unbelievable catastrophe.

I really enjoyed Mr. Bouroudjian's discussion on the creation and evolution of the e-mini contract – it was intriguing to see how these products developed from somebody who was on “the front lines” at their inception. I also appreciated the interviews that Mr. Bouroudjian conducted with Lee Fisher and Rick Santelli – I think readers will value their experiences and insightful views of the market.

Non-technical in nature, the book covers some of the relevant and most important aspects of trading. Book topics range from the fundamentals of trading, to a great discussion on managed futures, random walk theory, risk management and an outstanding chapter regarding market psychology. Though Mr. Bouroudjian's trading approaches are vastly different from the strictly mechanized methods we employ at Futures Truth, I have no doubt that any trader, regardless of trading methodology they use, will benefit from reading this book.

*Secrets of the Trading Pros* really holds a wealth of interesting and valuable information that all investors, whether you're a veteran or neophyte, should possess. A pleasure to read, this book definitely gets two thumbs up. - reviewed by Joe Bobek

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# NINE CHART PATTERNS THAT SIGNAL TREND CHANGES - PART 2

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.

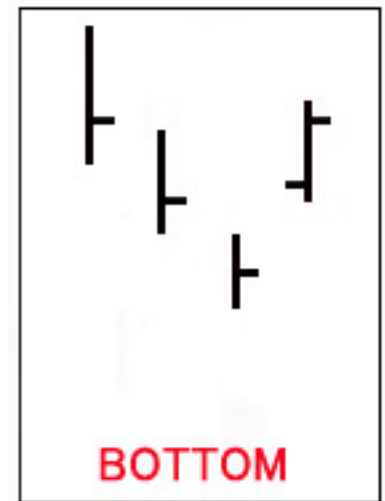
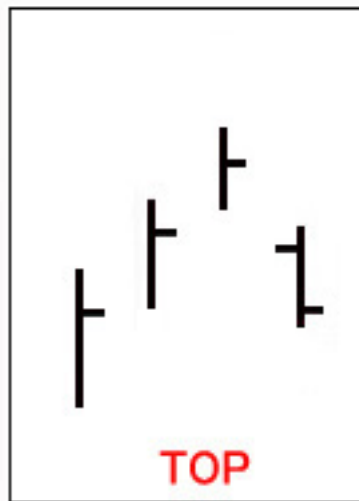
We have experienced the following: 1) If these formations are against the prevailing trend, they should be viewed as indicating the beginning of a congestion phase. More evidence is needed for a true major trend reversal. 2) They are excellent tools for use in marking the end of a corrective phase.

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

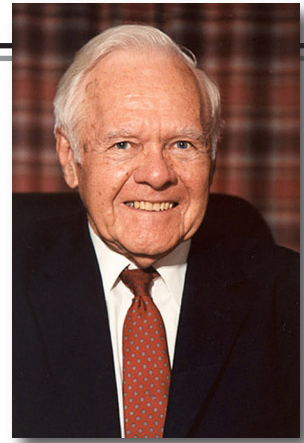
## 2. REVERSAL GAP

The low on the last day is entirely above the preceding day's action (in a bottom formation). The close should reverse at least two closes and close above the opening and mid-range.

Reversal gaps can be one of the strongest indications of a reversal in trend. They are seldom false. Sudden strong change in sentiment is shown. The best indicator is when preceding action has shown a narrowing range and drying up of volume.



*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.*



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## Enforcement Press Releases From the CFTC

**May 2007**

CFTC Charges Illinois Resident Anthony A. Demasi and His Company, Tsunami Capital, LLC, with Fraud; CFTC Obtains Federal Court Order Freezing Assets and Preventing the Destruction of Books and Records of Defendants; 5328-07, May 1, 2007

Illinois Federal District Court Imposes a Permanent Trading Ban and a \$100,000 Civil Monetary Penalty against Florida Resident Bernadette Flavell for Violating a CFTC Order; 5329-07, May 2, 2007

California Federal Court Enters Order Granting Judgment against White Pine Trust Corporation and California Resident Stephan Baere in Foreign Currency (Forex) Fraud Action; Defendants Ordered to Pay More than \$30 Million in Action Brought by the CFTC; Sanctions Ordered by the Court Total More than \$59 Million; 5330-07, May 3, 2007

Defendants in Fraud Action Brought by the CFTC Ordered to Pay More than \$14 Million in Civil Penalties and Disgorgement; California Residents Monica Schiera Main and Brian Main and Their Corporations Gemancer Inc., Gemancer II Inc., and Trade Pro Inc., Fraudulently Solicited More than \$3 Million from Customers; 5331-07, May 4, 2007

CFTC and the NASAA Join Forces to Warn Public of Foreign Currency (Forex) Trading Frauds; Regulators Jointly Issue an Investor Alert Warning the Public of Foreign Currency Trading Frauds; 5332-07, May 7, 2007

Florida Federal Court Imposes More than \$16 Million in Sanctions against Two South Florida Corporations and Pompano Beach Resident Ted Romeo in Commodity Options Fraud Case; 5333-07, May 7, 2007

New York Court Enters Order Imposing More than \$2,000,000 in Monetary and Other Sanctions against Joseph Pappalardo, Ronald Turner, and Miron Vinokur in a Foreign Currency (Forex) Scam; 5336-07, May 17, 2007

New York Court Enters Order Granting Judgment against American Energy Exchange and York Commodities for International Commodity Option Scam; Defendants Ordered to Pay More than \$3.6 Million in Restitution and Civil Penalties; 5337-07, May 21, 2007

Nevada Federal Court Orders Sham Psychologist/Commodity Futures Trading Guru to Pay Penalty for Internet Misrepresentations; Las Vegas Resident Doing Business as the Mastery Group International, Misrepresented the Ease of Making Money Using His Sabaki Futures Trading Method; 5338-07, May 22, 2007

Nine Florida Defendants Charged with Selling Illegal Foreign Currency (Forex) Options and Defrauding Customers of More than \$7 Million; CFTC Obtains Federal Court Order Freezing Assets and Preventing the Destruction of Books and Records; 5340-07, May 25, 2007

Florida Federal Court Imposes More than \$6 Million in Sanctions against a South Florida Corporation and Ft. Lauderdale Area-Resident Steven Labell in a Foreign Currency (Forex) Fraud Case; 5341-07, May 30, 2007

## June 2007

Dallas Court Order Imposes More than \$4.9 Million in Monetary and Other Sanctions against Carl W. King and Carl W. King Investments, LLP in Anti-Fraud Action Brought by the CFTC; 5343-07, June 4, 2007

South Carolina Federal District Court Issues Consent Order of Preliminary Injunction against Albert E. Parish, Jr. and His Company Parish Economics, LLC; Court's Action Stems from CFTC Civil Action Charging Defendants with Commodity Pool Fraud and Other Violations of Federal Commodity Laws; 5344-07, June 5, 2007

CFTC Settles Natural Gas False Reporting and Attempted Manipulation Lawsuit with Former CMS Field Services Natural Gas Trader Jeffrey Bradley and Supply Director Robert Martin; 5346-07, June 26, 2007

Lake Shore Asset Management Limited, a Registered Commodity Pool Operator and Commodity Trading Advisor, Charged with Refusing to Make Its Books and Records Available to CFTC for Inspection; Court Enters Ex Parte Statutory Restraining Order Freezing Lake Shore's Assets and Prohibiting the Firm from Refusing to Permit CFTC Representatives to Inspect Its Records; 5349-07, June 28, 2007

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**Martin Lembak**  
Chartered Alternative Investment  
Analyst (CAIA)

## 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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i have not failed. I've just found 10,000 ways that won't work. - Thomas A. Edison



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

297 Sassafra Dr. • Easley, SC 29642

Voice: (864) 220-5542 • info@advancedsystemsinc.com • www.AdvancedSystemsInc.com

224	Anticipation	?	?	May-95	208	Black Box
295	Anticipation II	?	?	Jan-99	168	Black Box
502	Heating Oil Trader	?	?	Aug-05	177	Black Box
503	Gasoline Trader	?	?	Aug-05	226	Black Box
504	Natural Gas Trader - MA	?	?	Aug-05	67	Black Box
505	Natural Gas Trader - GA	?	?	Aug-05	71	Black Box
506	Natural Gas Trader - LA	?	?	Aug-05	46	Black Box
526	Natural Gas Offense	?	?	Aug-05	122	Black Box
529	Crude Oil Trader - LA	?	?	Feb-06	212	Black Box
573	Anticipation III	?	?	Jan-06	2	Black Box
574	Anticipation IV	?	?	Jan-06	1	Black Box

**Advanced Trading Systems**

Charles Tanti

www.ats3200.com • ats972@ats3200.com

361	ATS-3200	\$2,750	?	Jan-01	18	Black Box. Download a 30 day demo at
362	ATS-6400	\$1,950	?	Jan-02	14	www.ats3200.com.

**Alfaranda, CTA**

ctalfaranda@hotmail.com • www.alfaranda.com

266	Magnet	\$2,000	<5	Nov-97	57	Black Box systems have constant parameters.
269	Basis	\$2,500	<5	Jan-98	219	Cost includes Software only on all systems
270	Basis II	\$2,500	<5	Jan-98	182	by Alfaranda CTA.
278	Compass	\$2,500	<5	Mar-98	144	
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	197	Arcs can also be utilized to day trade
302	ArcsPlus	\$3,750	<5	Aug-99	203	the S&P500 using intraday data.
318	Weaver	\$2,500	<5	Jul-00	126	
319	Weaver-MT	\$2,500	<5	Jul-00	200	
367	Zeeport	\$2,900	<5	Dec-02	108	
395	Brix	\$3,500	<5	May-02	109	
426	Tzar	\$2,900	<5	Mar-03	58	
432	Alfa-MAXX	\$2,900	<5	May-03	27	

**Allen, R.C.**

(916) 622-9397

31	The Miracle Trading Method	\$99	4	Jun-86	155	
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**Antrobus, Bev**

antbevca@yahoo.ca

575	PowerTrader	See vendor	???	Oct-06	53	
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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	159	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@tradingsystemlab.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	135	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	72	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	171	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	242	Software to Day Trade SP 500
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**Brown, Kevin**

Capital Concepts

2316 Lavendale Ct. • Austin, TX 78748

(800) 433-7068

296	Capcon1	\$249	>5	Jan-99	82	E-mail kbrown@lords.com
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>The Center for Commodity Research and Trading, Inc.</b>						
141 W. Jackson Blvd., Suite 188-A Chicago, IL 60604 Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@crrt.com • www.crrt.com						
365	Advent	????	????	Jan-02	211	Long Term Multi-Mkt TrendFollowing System
<b>Chalek, Mike</b>						
Universal Technical Systems, Inc. 2732 Cumulus Dr., Estes Park, CO 80517 Voice: (970) 586-5016 • wetradeall@aol.com • www.tradefutures.com						
562	Dual Thrust	See vendor	4	Aug-06	20	Four optimizable parameters; also ranked in Forex MPT.
<b>Chan So Han</b>						
chansohan@gmail.com						
534	CrudeExtreme	\$1,995	????	Jan-06	12	
<b>Cheung, Rickey</b>						
www.rc3200.com						
461	RC Success	????	????	Apr-04	116	
519	RC Success 3	????	????	Nov-05	233	
565	RC Chance	????	????	Oct-06	79	
566	RC Book 2	????	????	Oct-06	110	
567	RC Edge	????	????	Oct-06	19	
570	RC Advance ++	????	????	Dec-06	160	
576	RC Shine	????	????	Feb-07	44	
<b>Clayburg, John Dr.</b>						
29568 Hwy. 141 • Coon Rapids, Iowa (712) 684-5239						
234	Belly Trader	?	<5	Dec-95	38	Simple system to trade the pork bellies.
235	Feeder Trader	?	<5	Dec-95	192	Simple system to trade the feeder cattle.
250	Cyclone	\$2,900	>10	Jul-96	201	S&P daytrade system for Trade Station
<b>Creative Breakthrough, Inc. CTA</b>						
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	21	
<b>Creative Trading Systems</b>						
Fanus Sevenster P.O. Box 631429 • Irving, TX 75063 info@CreativeTradingSystems.com • www.CreativeTradingSystems.com						
511	CTS Crash Control	?	<5	Oct-05	37	
512	CTS BrB System	?	<5	Oct-05	59	
<b>Culler, Mike</b>						
c/o Futures Truth Co. 294 N. Hillside Rd. • Hendersonville, NC 28791 (828) 697-0273						
104	Mike Culler System	\$400	4	Jul-89	244	Not Optimized
<b>Dance With The Markets</b>						
Anthony Hart Voice or Fax (253) 295-6937 info@DanceWithTheMarkets.com • www.DanceWithTheMarkets.com						
417	Samba	\$5,000	????	Feb-03	172	
<b>Day Trading Institute</b>						
1501 Brazos Trail, Suite A • Plano, TX 75075 (214) 424-9122						
136	Delta Threshold	\$975	<5	Oct. 90	204	System to daytrade the S&P 500
<b>Daytrading Educators</b>						
7909 Morningdew Dr., Suite 1216 • Plano, TX 75025 (972) 567-9350 • www.daytradingeducators.com						
386	Balance Point	See vendor	<5	May-02	221	System to daytrade the S&P 500
<b>Dennis, Robert Jr.</b>						
P.O. Box 534 • E. Bridgewater, MA 02333 (508) 378-7385						
4	Dennis Relative Strength	?	<5	Jun-86	48	Not Optimized
105	Scooter	\$365	2	Dec-89	129	Not Optimized
<b>Dr. Smart Trading, LLC</b>						
Christian Smart, Ph.D. P.O. Box 11664 • Huntsville, AL 35814 dr-smart@usa.net • www.drsmartrading.com						
523	Intensity	\$999	?	Dec-05	175	Fully disclosed system. Trading Recipes and TradeStation code available.
577	Intensity LT	for both	?	Jan-07	147	For \$999 you get both systems.

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**Duffy, Joe**

102a	Pulsar Impulse	\$244	>5	Jan-89	158	Optimized 3/88. Simple rules
102b	Pulsar Volatility	for both	>5	Jan-89	137	

**eForex, Ltd.**

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

436	S&P Day	\$2,000	?	Jun-03	39	Also available for a monthly subscription of \$95/month.
445	EuroDynamics LT	\$950	?	Sep-03	17	
569	EuroMax	\$650/yr	?	Oct-06	65	

**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	199	TradeStation compatible software with proprietary Mesa DLLs. Tradestation programming by Mike Barna.
268	R-MESA 3	Call Vendor	?	Jan-97	30	R-Mesa is a synthesis of Mesa and R-Breaker
321	MESA Bonds	Call Vendor	?	Jul-00	11	
411	R-MESA 5	Call Vendor	?	Mar-02	96	
412	Mesa Max	Call Vendor	?	Mar-02	35	
435	Mesa T-Notes	Call Vendor	?	Jan-03	42	

**eMarCoSoft y Cia Ltda**

John Lozano  
444 Brickell Ave., Ste. 51-286 • Miami, FL 33131  
(305) 675-6410 • info@emarcOSOFT.com

521	Elsie	Call Vendor	?	Nov-05	13	
554	FincaSoya	Call Vendor	?	Nov-05	248	
555	GoldLingote	Call Vendor	?	Nov-05	187	
556	FruitofLoom	Call Vendor	?	Nov-05	49	
557	Madera2x4	Call Vendor	?	Nov-05	34	
558	ZumaFria	Call Vendor	?	Nov-05	88	
559	OCTANE92	Call Vendor	?	Nov-05	5	
560	Black Gold	Call Vendor	?	Nov-05	184	

**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	115	
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**Financial Facilitators**

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

232	SPIU	\$1250 software \$495 Annual	>10	Sep-95	102	Short term system trading the S&P.
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**First Global Captal 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	142	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	167	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	196	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	232	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	210	By Keith Fitschen and Murray Ruggiero.

**Founder Trading**

www.foundertrading.com • info@foundertrading.com

538	Keystone	See vendor	????	Apr-06	6	These systems may only be traded through participating brokers. Monthly system subscription fees are based on the system selected & the number of contracts being traded. Contact vendor for complete details.
552	Maxim	See vendor	????	Apr-06	9	
553	ArchHelix	See vendor	????	Apr-06	NLT*	

**Fox, Dave**

149 Sweet Bay Ave. • New Smyrna Beach, FL 32168  
(866) 749-3228 (US & Can) • 386-428-8847

236	Dollar Trader for Currencies	\$1,500	10	Jan-96	86	Software Package, also available in TradeStation format
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**Ford, Joseph**

www.daytraderfutures.com • spartan@daytraderfutures.com

535	Spartan	\$49/month	?	Feb-06	89	The system is available through Attain Capital.
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**Futures 7 Trading Systems**

systemsmaster@futures7.com • www.futures7.com

394	Futures 7 Weekly System	\$999	?	Jun-02	139	
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**Futures Truth Co.**294 N. Hillside Rd. • Hendersonville, NC 28791  
(828) 697-0273

240	Dynamic Breakout	\$300	>5	Mar-96	97	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	103	Russel Sands is the primary source of Turtle
281	Samurai 7	\$300/month	>5	May-98	84	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	253	Monthly lease basis only
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	216	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	138	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	256	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	123	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	63	Lease through Attain Capital or contact vendor for purchase information.
480	Mechwarrior	Lease or purchase	?	Dec-04	41	Lease through Attain Capital or contact vendor for purchase information.
484	AG-Xtreme 2	Lease or purchase	?	Dec-04	104	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	54	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	120	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	133	Lease through Attain Capital or contact vendor for purchase information.

**Grimes, Adam**

adamgrimes@mindspring.com

451	Longrifle	\$2,500	?	Jan-04	117	
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**Hamedanian, Parviz**

www.Market-Rider.com • parvzh5@yahoo.com

383	Market Rider	\$2,500	?	Apr-02	224	
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**Harvest Trading Co.**

193	Kylie	\$3,500	12	Jun-93	107	Simple mechanical system.
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**Hughes, Chuck**741 Cox Rd. • Moorestown, NJ 08057  
(609) 234-3903

265	Dynamo	\$3,500	>10	Jun-97	153	Rules and software. ** BLACK BOX **
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**Jaekle, Urban**Parcusstr. 17a • 64293 Darmstadt • GERMANY  
Ujaelke@aol.com • www.toptrader-report.com

496	Time	See vendor	????	Apr-05	112	
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**Keating, Mark**Better Trading  
3219 Yonge St., #311 • Toronto, Ontario M4N 2L3 • CANADA  
keating@itrends.com

399	Prism Growth	\$1,600	?	Aug-02	145	
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**Keener Capital Management. LLC**

www.keenercapital.com • (888) 697-0991

378	Octane	\$999	<5	Apr-02	166	Fully disclosed. TradeStation compatible.
430	Shockwave	\$1,499	<5	Aug-04	140	

**Kelly, Vilar**11 Pinecrest Drive • Flat Rock, NC 28731  
(Mike Barna (408) 356-1800

242	The Big Blue	\$1,000	10+	Aug-96	29	Simple S&P Daytrade system.
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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	235	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	254	
349	GK - Energy Trader	\$2,950	????	Feb-02	33	
487	GK - Energy Trader II	\$2,950	????	Nov-04	85	
488	GK - Meat Trader I	\$2,950	????	Nov-04	239	
489	GK - Energy Trader	\$2,950	????	Nov-04	228	
550	GK - Universal Trader I	See vendor	????	Mar-06	87	
551	GK - Universal Trader II	See vendor	????	Mar-06	136	

**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	99	I rend following systems.
308	US One	\$75/month	>5	May-00	189	
332	Genesis B	\$75/month	>5	Jan-01	40	
333	Black Gold	\$75/month	>5	Jan-01	10	
334	JJ	\$75/month	>5	Jan-01	151	
384	Market Direction	\$75/month	>5	Mar-02	93	
413	SPMD 500	\$200/month	????	Apr-05	61	

**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	50	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	178	
275	25 X 25	\$250	<5	Oct-97	62	
297	Serendipity	\$250	<5	Jan-99	241	
298	Sidewinder	\$250	<5	Jan-99	252	
331	Crossbow	\$250	<5	Oct-99	190	
335	Strategic	\$250	<5	Oct-99	127	

**longtermtrading.com**

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

338	Countdown	\$695	<5	May-01	131	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	32	
340	Ready-Set-Go	\$995	<5	May-01	105	
343	CoatTails	\$695	<5	May-01	114	
380	Anomaly 1	\$995	<5	Mar-02	163	
381	Anomaly 2	Both \$1295	<5	Mar-02	170	

**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	132	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	74	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	Directrend	See Vendor.	????	Sep-02	154	
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**McLarney, David**

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

347	STO-X	\$500/ea	<10	Jan-01	209	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	185	

**Mermer, Michael**

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

256	Expert Trader Short Term	????	????	Apr-97	188	Black Box TradeStation compatible software. The ETS Daily can trade a portfolio of markets.
257	Expert Trader Long Term			Apr-97	75	
272	Expert Day Trader			Jan-98	101	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>Michalak, Piotr</b> Dynamicon ul.Chodkiewicza 6a/7 • 70-344 Szczecin • Poland office@futuresequity.com • www.futuresequity.com						
410	Statmirror	\$1,750	????	Nov-03	100	
<b>Nakayama, Kazuhiko</b> www.swingwaver.com						
525	Naka89	See Vendor.	????	Dec-05	174	
<b>New Beach Capital</b> 210 New South Head Rd., Suite 5 • Edgecliff NSW 2027, AUSTRALIA www.newbeach.net						
341	Barramundi	\$1150 Black Box \$6000 Disclosed	?	Apr-01	28	From the vendor: "This system uses a simple \$ management technique based on account size."
<b>Nishimura, Takaiku</b> 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	176	
548	24.Fujiko	Lease Only.	?	Mar-06	134	
<b>Orben, Steffen</b> 865 West End Ave. Apt. 13A • New York, NY 10025 (212) 469-8052						
370	Gearred Up	See Vendor.	<5	Mar-02	181	Simple rules.
401	Gearred Up Mk I	See Vendor.	<5	Sep-02	205	Simple rules.
<b>Orhan, Nihat</b> +41-79-590 91 79 • isvip@bluewin.ch						
470	EGE 6%	\$2,500	???	Apr-04	250	
473	EGE 7 HighLow	\$2,750	???	Aug-04	255	
<b>Panagakis, George</b> 555 Baywood Dr. • Newport Beach, CA 92660 (888) 887-1125 • george92075@aol.com						
221	Euro\$Indicator	\$475	1	Mar-95	186	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	60	Simple mechanical system.
<b>Pee, S.L. and Pee, M.H.</b> Blk 660, #08-136 • Jin Tenaga • Singapore 410660 p6608136@magix.com.sg						
323	The Ultimate Trading Device I	\$3750 for both	<5	Aug-00	179	
324	The Ultimate Trading Device II		<5	Aug-00	223	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	202	
350	Challenger	????	<5	Mar-01	106	
<b>Petros Development Corp.</b> Voice: (305) 630-9138 • Fax: (305) 574-7817 info@adromedafutures.com • www.andromedafutures.com						
364	Andromeda	\$995 Disclosed	????	Dec-01	98	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	92	
440	Pegasus	\$1,495	<5	Sep-03	31	
441	Andromeda 2	See vendor	<5	Oct-03	80	
<b>Poxon, Dave</b> Turning Point Research www.turningpointresearch.com Voice: (416) 907-2990 • Fax: (416) 907-9653						
568	Qtech S&P	\$1,299	????	Sep-06	43	
F6	Qtech Portfolio FX	\$1,999	????	Sep-06	3	Ranked in Forex MPT.
<b>Profit Quest</b> Route 4 Box 2100 • Montpelier, VT 05602 (802) 223-9705						
231	ProfitQuest	\$495	3	Dec-95	240	Simple system; Software included.
<b>PWA Futures</b> 2607 Partridge Ave • Arlington, TX 76017 (972) 386-2901						
111	DCS II	\$995	4	Jan-90	217	Optimizable. Software.
196	Mystery System	\$95	2	Nov-93	234	Simple rules.
299	Trend One	\$125	3	Apr-99	83	
<b>Reiter, Dave</b> 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	128	Fully disclosed

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**Robertson, Emily**

1525 200th St., Langley, BC CANADA V2Z 1W5  
 Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading

442	Vixen	\$799	???	Feb-05	251	Mini Russell & mini Midcap daytrade system for TradeStation
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**Ruggiero, Murray**

1-866-550-0550  
 www.tradersstudio.com

515	Trend Harmony	\$999	???	Dec-05	15	Available with TradersStudio for \$1,499.
561	Super Turtle Trader	\$799	4	Dec-05	8	Price includes TradersStuido
571	Simple Harmony	See vendor	???	Dec-05	36	Price includes TradersStuido

**Saidenberg, Rick**

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

186	R-Levels	\$2,000	9	Jul-93	52	Simple rules; Trade Station code included.
187	R-Breaker	\$3,000	11	Jul-93	68	Trade Station code and R-Levels included.

**Sanderford, Mrs. M.**

34	Murlantic Cattle Method	\$50	4	Jun-82	146	Not optimized. Simple rules.
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**Schmidt, John**

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

106	1-2-3 System	\$300	5	Dec-89	118	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	231	

**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	142	
491	HiProb	See vendor	???	Jan-05	23	
572	Hi%Mid	See vendor	???	May-06	66	

**Sentive Yen Trader**

(504) 781-2014

248	Sentive Yen Trader	FREE	3	Jan-96	124	Described in TASC.
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**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	161	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	143	
199	Universal LT	inc. in Univ.	5	Apr-93	70	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	73	
304	Pendulum	\$495	>5	Jan-00	111	
468	Universal 2.0	see vendor	5+	Nov-03	193	

**Staman, Troy**

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

123	Reverse Trend Entry	\$350	12	Aug-89	180	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	119	Not optimized. Simple rules.

**Stein, Tom**

(800) 825-9030 • steintom@hotmail.com

397	Bond Blaster	Call for price	<5	Jul-02	243	
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**Stowell, Joseph**

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

204	NCR	\$1,000	10+	Dec-93	246	Not optimized. Rules.
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**Strategic Trading Systems, Inc.**

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

342	Checkmate	\$1,695	??	Apr-01	173	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	121	
483	Fusion	\$2,495	??	Dec-04	150	

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	236	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	191	
253	Golden SX	\$1,475	5	Jul-96	148	Simple system with 2 optimized parameters.
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	156	Same as Golden SX with fixed parameters.
280	Millennium 2000	\$1,475	5	Mar-98	198	Simple system with 2 optimized parameters.
301	Little Big Horn	\$1,475	>5	Sep-99	162	
344	STAT	\$1,475	<5	May-01	207	
345	STAT Constant	with STAT	<5	May-01	220	STAT system with fixed parameters.
421	Catscan III		>5	May-03	222	
422	Catscan III CONST.		>5	May-03	238	
563	Catscan IV	\$1,450	?	Nov-06	56	Discount available when upgrading from earlier version.
564	Catscan IV CONST	\$1,450	?	Nov-06	51	

**Studnicki, Walter**

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

17	Trender	\$377	6	Jan-87	125	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	245	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	206	Not optimized. Trading rules.

**TAURUS Corp.**

Michael & Rachel Chisolm  
One South Washington St. • Winchester, VA 22601-4129  
(540) 667-4827 • Fax: (540) 667-7484 • taurusco@intelos.net • www.tauruscorp.com

177	Grand Cayman System	\$3,500	>5	Jun-92	169	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	16	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	225	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	113	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	47	See vendor's website for complete pricing options.	
580	EarlyBird II	\$1500 or lease	>10	Aug-02	25		
415	Impetus	\$1750 or lease	???	Jan-03	64		
416	Cobalt	\$1500 or lease	???	Jan-03	91		
431	EarlyBird III	\$1975 or lease	???	Mar-03	26		
438	Spectrum	\$1500 or lease	???	Aug-03	90		
469	Axiom Index	\$2,995	???	Apr-04	215		
471	Axiom Long Term	\$1,250	???	Apr-04	24		
509	Delphi Universal	\$2,995 or lease	???	Sep-05	141		
F4	Delphi-Forex	See vendor	???	Sep-05	4		Ranked in the Forex MPT.

**Van Essen, Emil**

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

288	EVE T-Bond Trader	\$1,000	>5	Mar-98	55	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	237	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	229	
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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	81	
540	DCB Wheat	See Vendor	???	Dec-05	130	
541	DCB Crude	See Vendor	???	Dec-05	157	
542	DCB Lean Hogs	See Vendor	???	Dec-05	76	
543	DCB Coffee	See Vendor	???	Dec-05	165	
544	DCB Lumber	See Vendor	???	Dec-05	69	
545	DCB Natural Gas	See Vendor	???	Dec-05	95	
546	DCB Cotton	See Vendor	???	Dec-05	94	
547	DCB Swing	See Vendor	???	Dec-05	149	

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

271	Athena	\$995	>5	Jun-96	194	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	227	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	213	
84	Swing Index System		7	Jan-87	214	
85	Volatility		5	Jan-87	218	

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

125	Dual Cross	\$600	7	May-91	45	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	247	Simple rules.
251	T-Bond 2000	???	5	Nov-96	257	Simple counter trend daytrading rules

**Zwag, Peter**

Voice: 61 3 9012 7596

info@trademaids.com • www.trademaids.com

450	Bounce 2	\$150/month	?	Jan-04	22	Lease US \$150 per mini Russell contract per month.
539	Turbo Trader Pro	\$150/month	?	Mar-06	4	

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Equity Starting Balance: \$30,000 / Profit/Loss is based on: 1 contract(s) / Commissions & fees included: \$20  
 2000 Trades | 2001 Trades | 2002 Trades | 2003 Trades | 2004 Trades | 2005 Trades | Summary

**System Description:**  
 Market Sector: Stock Indexes  
 Markets Traded: SP  
 System Type: Day Trading  
 Risk per Trade: 4-6 points  
 Transmission: Tradestation  
 Trading Rule: Not Disclosed  
 Required Capital: \$30,000  
 System Cost: \$299.00 Monthly Subscription

**Statistical Summary:**  
 Traded Since: 01/10/00  
 Profit/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: (\$1,000.60)  
 Profit Factor: 1.25  
 Sharpe Ratio\*: 0.2407  
 Sterling Ratio\*: 0.4774  
 Max Monthly DrawDown\*: (\$23,667.50)

**Latest Trades:**

Entry	Exit	Buy	Sell	P/L
04/18/05	04/18/05	1149.40	1144.00	(\$1,150.00)
04/15/05	04/15/05	1147.60	1157.50	\$2,476.00
04/12/05	04/12/05	1175.50	1179.10	\$1,000.00
04/12/05	04/12/05	1180.50	1175.50	(\$1,250.00)
10/20/04	10/20/04	1106.90	1104.00	(2.90)
10/15/04	10/15/04	1106.90	1110.90	4.00
10/20/04	10/20/04	1106.70	1109.30	2.60

System Performance Overview  
 Actual Prices Trade by Trade  
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