

Rank by % Chng	System Name	Sys		Comm- odity Tested	Sys. Rel. Date	----- (6)Net \$Profit/Loss Per Year -----					July 1999	Aug. 1999	Sept. 1999	Oct. 1999	Nov. 1999	Dec. 1999
		#	Day Trd.			1995	1996	1997	1998	1999						
Col.17 (1)	(2)	(3)		(4)	(5)											
1	ONIX	305		S&P	3/00	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	ONIX	305		Nasdaq	3/00	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
2	Anticipation II	295		Coffee	1/99	n/a	n/a	n/a	n/a	17795	-1556	-4256	-1613	8625	7181	5063
3	VOLPAT	59	*	S&P	10/88	-5285	5062	6844	38016	-33401	-3018	-2640	-11165	7453	-1050	-8723
4	Trader's Profit Motive	93		S&P	9/89	-5978	11822	8608	52514	59989	20875	20788	13263	-11388	4450	3013
5	Anticipation	224		Coffee	5/95	28463	33450	60038	-3900	14871	-3056	-3919	-1481	10144	1875	7500
6	R-Breaker	187	*	S&P	7/93	8837	23614	19575	20045	38722	3	1293	3525	15463	2773	-3780
7	Samurai_31	282		Coffee	5/98	n/a	n/a	n/a	12263	27675	-244	1181	-900	17213	14963	-4894
	Samurai_31	282		Cotton	5/98	n/a	n/a	n/a	13235	7350	3905	1810	645	-2075	1485	0
	Samurai_31	282		Crude	5/98	n/a	n/a	n/a	-1660	-1950	0	-630	-1430	-700	830	1450
	Samurai_31	282		Nat Gas	5/98	n/a	n/a	n/a	10380	1800	-990	-60	3020	-1900	700	-5200
8	Galaxy III	252		Copper	2/97	n/a	n/a	1063	-6188	-2813	1063	-913	0	-2188	-1113	-850
	Galaxy III	252		Jap Yen	2/97	n/a	n/a	1100	-11788	3938	-3688	5950	0	-2525	1813	0
	Galaxy III	252		Coffee	2/97	n/a	n/a	103688	6656	45694	3506	2681	-2963	13350	13575	14419
	Galaxy III	252		Lumber	2/97	n/a	n/a	-5530	636	2757	862	3014	-241	3487	703	-1361
	Galaxy III	252		Muni Bond	2/97	n/a	n/a	1175	2338	-2856	894	6994	194	-806	-1081	1388
	Galaxy III	252		Bonds	2/97	n/a	n/a	-8631	4613	-138	-431	2313	-425	-2013	-2444	100
9	Arcs Plus	302	*	S&P	8/99	n/a	n/a	n/a	n/a	-15550	n/a	4348	-8960	7565	-10310	-8193
10	Sidewinder	298		Bonds	1/99	n/a	n/a	n/a	n/a	2620	-1310	330	310	0	-1510	2050
11	Sentive Yen System	248		Jap Yen	1/96	n/a	-287	11200	-11000	-1713	-1063	6000	2225	0	-775	-2900
12	Samurai_35	283		Bonds	5/98	n/a	n/a	n/a	12770	12150	1790	990	20	3390	-1640	-1930
	Samurai_35	283		Muni Bond	5/98	n/a	n/a	n/a	-4200	3850	200	2240	-1490	3110	3690	270
13	Single Variable Reflex	188		S&P	8/93	10904	36544	92932	55837	199	-7300	5863	-17913	-6625	-2888	2413
14	R-Mesa	268	*	S&P	1/97	n/a	n/a	58813	17590	29000	-3825	-1250	7875	11850	575	-10425
15	Swing Index System	84		S Franc	6/88	587	6862	4888	-5251	6738	875	-575	1700	2763	6500	-2075
	Swing Index System	84		S&P	6/88	10389	8276	-43299	13075	8225	13925	22575	0	25375	26450	400
	Swing Index System	84		Crude	6/88	-2170	1500	-5490	-9950	1580	-760	300	410	-4470	3370	-1620
	Swing Index System	84		Beans	6/88	-3150	-9340	230	-14210	-9050	1880	-7530	1250	1880	-2030	-160
16	Trender	17		Bonds	1/87	3500	-4160	6940	-9290	-5860	0	-1860	0	-2830	-1760	-100
	Trender	17		S Franc	1/87	-22788	-1125	-3638	713	1386	0	550	-513	0	4350	-2788
	Trender	17		S&P	1/87	-8352	-22289	-45426	-10225	18300	-6450	3775	9100	-2275	-25600	8475
17	ETS - Interim	256		S&P	3/97	n/a	n/a	30838	57000	-3875	8325	17975	-6900	-7828	4025	-1775
18	QUAD	42		Bonds	12/87	-3470	22460	-6070	-7450	-2580	2470	930	540	-3020	-2510	220
	QUAD	42		S&P	12/87	-8140	443	43490	1525	-3100	5900	-160	4110	1025	-4790	-3435
19	Trendchannel	292		Jap Yen	6/98	n/a	n/a	n/a	9525	10587	0	7600	0	0	6925	0
	Trendchannel	292		Euro C	12/98	n/a	n/a	n/a	0	14138	-738	-1738	0	-2400	4188	0
	Trendchannel	292		T Note	6/98	n/a	n/a	n/a	4000	-320	-180	-950	-1170	0	-1190	0
20	R-Levels	186	*	S&P	7/93	9210	14104	13579	4454	-2615	-748	-1885	-3113	2668	4823	773
21	Capcon1	296		B Pound	1/99	n/a	n/a	n/a	n/a	-6738	-2075	0	0	0	-888	0
	Capcon1	296		Euro C	1/99	n/a	n/a	n/a	n/a	5413	0	-6063	0	0	4763	0
	Capcon1	296		S Franc	1/99	n/a	n/a	n/a	n/a	2250	0	-4063	0	0	1463	0
	Capcon1	296		Cotton	1/99	n/a	n/a	n/a	n/a	1885	0	0	1670	0	1820	0
	Capcon1	296		Crude	1/99	n/a	n/a	n/a	n/a	12310	0	2830	0	-240	0	3860
	Capcon1	296		Copper	1/99	n/a	n/a	n/a	n/a	2551	0	188	0	0	125	0
22	Arcs	279	*	S&P	3/98	n/a	n/a	n/a	67763	-2819	3670	10170	-7390	10680	-28065	-5795
23	Dollar Trader for Curr.	236		Euro C	1/99	n/a	n/a	n/a	n/a	12638	-750	-363	0	-2050	6213	0
	Dollar Trader for Curr.	236		Jap Yen	1/96	0	3839	20688	17750	9201	-513	7188	0	1688	-3238	0
24	ETS Day Trade	272	*	S&P	1/98	n/a	n/a	n/a	15723	-475	-775	300	525	1850	-1250	-775
25	PULSAR Volatility	102b		S&P	1/89	1112	13271	19129	32184	-9385	-3020	-1040	-2823	14948	-1395	1368
26	William Tell Bonds	262		Bonds	9/97	n/a	n/a	3740	-180	-2410	910	420	230	910	-1110	1520
27	Grand Cayman System	177		Sugar	8/92	2162	1400	-1534	4122	-2721	0	0	1176	0	-750	0
	Grand Cayman System	177		Cotton	8/92	8835	-3925	0	5360	7825	0	0	1670	0	1820	0
	Grand Cayman System	177		Cattle	8/92	-1948	-588	-2716	2892	-3744	-232	-8	0	0	0	0
	Grand Cayman System	177		Bonds	8/92	20510	-6480	3590	8320	5810	0	3060	0	0	1980	0
	Grand Cayman System	177		Euro \$	8/92	-575	700	-875	50	-875	0	375	0	0	-350	0
	Grand Cayman System	177		B Pound	8/92	-11163	6950	-8313	-18989	-425	0	-525	0	0	250	0
	Grand Cayman System	177		Jap Yen	8/92	26037	18351	9600	15525	12113	-1350	5388	0	0	6925	0
28	SP \ U	232		S&P	9/95	-5375	-11189	22577	34800	37125	150	6300	-775	9075	-3925	6650
29	Pendulum	304		S&P	1/00	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
30	Basis	269		B Pound	1/98	n/a	n/a	n/a	-6838	-3365	-1163	-1688	-1575	275	3950	-1613
	Basis	269		S Franc	1/98	n/a	n/a	n/a	5225	6264	300	388	-3175	-2363	2538	0
	Basis	269		\$ Index	1/98	n/a	n/a	n/a	-5320	2650	-320	1970	-3300	340	3390	-2830
	Basis	269		Bonds	1/98	n/a	n/a	n/a	-3630	2880	0	3060	0	0	-3600	0
	Basis	269		T Notes	1/98	n/a	n/a	n/a	590	5240	0	1460	-1240	0	260	0
	Basis	269		H Oil	1/98	n/a	n/a	n/a	1807	4280	2188	0	3280	-1898	1046	0

						All Statistics Based On Last 12 Months Performance												
Jan.	Feb.	Mar.	Apr.	May	June	12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng		
2000	2000	2000	2000	2000	2000	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Combined	Net	Max	Min.Req
						P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release
						(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)
n/a	n/a	45325	4025	34100	-7125	76325	36150	81	48	4871	-2699	5	75000	101.8%	163.9%	76325	36150	101.8%
n/a	n/a	129690	12005	123780	-71385	194090	91535	93	44	13024	-6541	7	90000	215.7%	163.9%	194090	91535	215.7%
7575	544	2138	-844	-1856	-338	20663	8644	163	55	783	-662	5	14400	143.5%	143.5%	25013	15581	115.8%
40133	8348	4905	19505	-10570	10613	53790	19330	101	54	3081	-2399	5	37500	143.4%	143.4%	100000	51495	22.4%
17925	4088	3063	19875	-5613	17150	107488	27488	109	49	5665	-3438	9	75000	143.3%	143.3%	182610	58813	22.1%
8813	1913	56	-713	1163	-2850	19444	9825	182	52	790	-621	6	14400	135.0%	135.0%	141300	18469	186.9%
8523	6388	6733	13118	7200	-10853	50383	12270	160	37	2539	-986	6	37500	134.4%	134.4%	144570	16935	54.4%
1219	2231	94	-750	-1444	-1238	27431	7125	120	49	1304	-813	4	14400	190.5%	127.7%	40050	9431	128.4%
1485	-1235	-445	355	1630	-2920	4640	4535	109	47	476	-339	6	3000	154.7%	127.7%	19455	4850	299.3%
990	-2050	-1860	-200	3480	160	40	5600	103	48	499	-453	6	10125	0.4%	127.7%	-3090	9010	-14.1%
-1330	-2130	2860	1660	40	19290	15960	10570	139	53	854	-725	7	10125	157.6%	127.7%	32570	10570	148.5%
938	525	0	550	-388	-125	-2500	6363	22	36	731	-597	5	4050	-61.7%	122.2%	-6438	13050	-45.4%
-5088	5225	-1750	138	2375	2463	4913	7000	12	58	2788	-2916	1	8700	56.5%	122.2%	-3388	25363	-11.1%
75	1256	5063	-450	-3863	900	47550	6413	191	52	1112	-679	6	14400	330.2%	122.2%	159019	29475	315.5%
1193	-1641	-76	-955	-2191	-443	2351	6387	159	42	508	-348	8	4950	47.5%	122.2%	-6250	10385	-36.1%
-963	-319	1606	700	-1913	-2388	4306	4588	63	43	857	-524	5	5265	81.8%	122.2%	-2619	14975	-14.2%
63	1719	-800	1194	-1713	656	-1781	6963	45	44	1075	-930	4	7500	-23.8%	122.2%	-3038	9100	-11.6%
17698	165	26443	14583	13635	-16913	40060	24423	263	36	2672	-1271	8	37500	106.8%	106.8%	40060	24423	106.8%
0	0	1010	1930	5540	-560	7790	2580	14	79	1183	-1745	1	7500	103.9%	103.9%	10540	2580	93.7%
0	5388	763	-1688	750	225	8925	3675	14	57	2189	-1428	2	8700	102.6%	102.6%	3638	19138	9.1%
1460	2530	-2000	2050	5530	-1790	10400	7570	51	43	1425	-721	6	7500	138.7%	101.4%	32700	7570	201.2%
-1560	-5210	-1300	830	2890	-1130	2540	8460	61	36	1134	-575	10	5265	48.2%	101.4%	-5830	11790	-51.1%
22825	4788	30863	813	19625	16400	68863	51963	613	26	4045	-1262	16	75000	91.8%	91.8%	286793	70563	54.6%
19075	-1275	9425	17975	-4575	-12125	33300	18900	241	30	2841	-1037	9	37500	88.8%	88.8%	133903	22200	99.6%
-1038	1800	-2325	-1900	3725	2625	12075	5538	74	45	986	-499	5	5064	238.4%	88.6%	38413	29450	61.9%
22675	3200	-22625	11750	9850	-28525	85050	35450	78	59	4822	-4280	5	75000	113.4%	88.6%	-5225	182150	-0.6%
610	-1190	470	2410	-3830	-100	-4400	8070	72	38	877	-624	7	10125	-43.5%	88.6%	-15490	25370	-12.5%
80	-980	-1080	-3370	-480	230	-10310	14490	62	31	631	-518	9	2835	-363.7%	88.6%	-68955	77555	-198.6%
1540	-5630	0	2390	3640	1640	-2970	10750	13	46	1742	-1921	5	7500	-39.6%	85.9%	-45520	53300	-44.4%
-1588	2838	-3238	0	-88	-250	-725	6050	19	37	1923	-1180	4	5064	-14.3%	85.9%	-71600	81550	-103.5%
20700	17000	37000	21350	-18525	14375	78925	32975	19	53	14213	-7009	3	75000	105.2%	85.9%	9913	183825	1.0%
22925	-9500	21225	6075	-6250	10675	58975	22550	83	43	6441	-3683	4	75000	78.6%	78.6%	129113	40800	50.4%
-1210	-460	-1420	1630	-360	-5160	-8350	12500	111	43	354	-402	7	7500	-111.3%	74.0%	7700	25020	8.1%
42870	-9875	8430	16370	-1395	10375	69425	14205	98	59	2931	-2517	3	75000	92.6%	74.0%	62450	60130	6.5%
-4200	5525	-3113	-2513	125	1200	11550	5625	8	63	4275	-3275	2	8700	132.8%	72.8%	17138	6588	94.6%
-2425	4613	0	0	4513	313	6325	4875	8	50	3406	-1825	3	6600	95.8%	72.8%	21150	4875	202.4%
0	700	0	0	-1050	650	-3190	3840	8	25	675	-757	4	4860	-65.6%	72.8%	3980	3840	39.3%
12223	6760	-2645	6693	2978	-2200	26325	9550	94	33	2893	-1007	7	37500	70.2%	70.2%	63648	21078	24.0%
-5188	0	0	-2075	4538	-1175	-6863	10225	8	25	2644	-2025	3	4860	-141.2%	67.5%	-10638	15088	-145.9%
0	6063	0	0	4513	1275	10550	6063	7	57	4235	-2124	2	6600	159.8%	67.5%	17263	6063	174.4%
0	4213	0	0	1625	-2050	1188	4063	6	50	2433	-2037	2	5064	23.5%	67.5%	6038	4063	79.5%
0	-3100	0	1335	-3625	1105	-795	7465	7	57	2001	-2928	2	3000	-26.5%	67.5%	-2400	7465	-53.3%
0	6360	0	-2010	0	7270	18070	2010	6	67	5080	-1131	1	10125	178.5%	67.5%	23930	2010	157.6%
0	725	0	125	0	-563	600	563	6	67	297	-295	1	4050	14.8%	67.5%	2838	638	46.7%
3135	-5453	22575	9548	10168	-10665	12578	43953	408	39	2453	-1498	8	37500	33.5%	62.0%	94250	43953	107.7%
-2613	4188	0	0	6363	-3375	7613	3375	10	40	4191	-1525	3	6600	115.3%	55.5%	17200	3375	91.9%
-2675	5738	-3625	-2350	1475	-2813	875	7488	13	39	3673	-2190	2	8700	10.1%	55.5%	47225	7488	118.4%
475	350	37825	1450	-4475	-15600	19900	23250	113	47	2515	-1890	6	37500	53.1%	53.1%	35273	23250	37.6%
27763	-963	7378	11125	-12685	-975	39680	16155	88	42	3064	-1441	11	75000	52.9%	52.9%	102470	30888	11.7%
1680	430	740	150	-2590	260	3550	2850	24	83	380	-1010	1	7500	47.3%	47.3%	1820	11130	8.6%
0	1467	0	-2800	0	2005	1098	2800	6	50	1549	-1183	2	1800	61.0%	44.3%	3707	4054	25.7%
-2725	-660	0	-945	0	3360	2520	4330	6	50	2283	-1443	3	3000	84.0%	44.3%	27665	17445	115.3%
0	0	-1348	0	-352	140	-1800	1972	7	29	86	-395	5	1725	-104.3%	44.3%	-4300	11404	-31.2%
0	-590	0	0	-1440	0	3010	2030	5	60	2110	-1660	1	7500	40.1%	44.3%	47350	14770	78.9%
0	0	0	0	0	0	25	350	2	50	375	-350	1	2025	1.2%	44.3%	-2350	4400	-14.5%
0	1688	0	0	5000	-1175	5238	1175	5	60	2313	-851	1	4860	107.8%	44.3%	-27863	49275	-71.7%
-5850	5138	-7213	0	0	0	3038	7925	6	50	5817	-4804	1	8700	34.9%	44.3%	84388	7925	121.2%
9000	-11250	8900	4125	6175	-1575	32850	11325	53	62	2408	-2335	4	75000	43.8%	43.8%	93313	22150	25.3%
-3025	-8250	37200	5200	2975	-2300	31800	11275	21	48	5863	-2436	3	75000	42.4%	42.4%	31800	11275	42.4%
663	3475	0	0	5000	-1175	6150	4425	10	50	2673	-1443	3	4860	126.5%	41.5%	-2238	14525	-18.4%
-3313	3438	0	0	1625	-2800	-3363	6313	12	42	1658	-1667	3	5064	-66.4%	41.5%	10438	6313	82.4%
-1890	3650	0	-6250	-2930	0	-8170	10250	15	27	2338	-1595	5	6000	-136.2%	41.5%	-10090	10250	-67.3%
0	-1660	0	1320	-2840	-460	-4180	7240	8	38	1570	-1778	3	7500	-55.7%	41.5%	-4390	7240	-23.4%
0	620	0	1430	-140	-2110	280	2250	11	46	1138	-903	2	4860	5.8%	41.5%	5630	4450	46.3%
13482	0	-1814	0	3066	4465	23814	2927	11	64	4119	-1249	3	6300	378.0%	41.5%	25284	2927	160.5%

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		#	Day			Tested	Date	1995	1996	1997						
Col.17 (1)	(2)	(3)	Trd.	(4)	(5)											
31	Basis	269		Cotton	1/98	n/a	n/a	n/a	-255	1490	0	0	1670	-875	-365	-35
	Dual Cross System	125		Bonds	5/91	-6520	460	380	5460	-1120	1720	1080	-1990	-1900	1520	0
	Dual Cross System	125		NYFE	5/91	-12400	-11650	-26150	-42350	30950	9950	-7150	6650	-11700	-12925	-950
	Dual Cross System	125		Beans	5/91	4180	2565	-9050	-2600	-2450	0	-420	-695	-60	-905	115
	Dual Cross System	125		Euro C	12/98	n/a	n/a	n/a	0	-14738	0	-2088	1263	113	-7375	-1550
	Dual Cross System	125		Bellies	5/91	1416	-5796	-6508	-5008	-8764	-884	-360	840	-1028	-5440	-1152
32	Dennis RSI	4		S&P	6/86	-1901	-7426	22450	15875	22750	-7150	8175	-3100	13850	-200	0
33	Performance Port.IV	286		B Pound	6/98	n/a	n/a	n/a	-4713	-700	513	0	0	0	2813	0
	Performance Port.IV	286		S Franc	6/98	n/a	n/a	n/a	1738	7188	3250	-50	-3150	-75	2913	0
	Performance Port.IV	286		Euro C	12/98	n/a	n/a	n/a	n/a	10025	3888	-75	-3888	-75	0	0
	Performance Port.IV	286		Jap Yen	6/98	n/a	n/a	n/a	15213	4675	-413	0	0	0	15675	0
	Performance Port.IV	286		Bonds	6/98	n/a	n/a	n/a	8006	-21269	1788	-2988	-263	-1619	-1575	-3150
34	Dynamo	265	*	S&P	6/97	n/a	n/a	6895	11854	26786	-3100	-700	1750	10325	-2500	-2875
35	DCB-Bond	306		Bonds	1/00	n/a	n/a	n/a	n/a	0	0	0	0	0	0	0
36	Miracle Trading Mthd.	31		Bonds	6/86	-9370	5440	2240	-8790	-16690	0	-3230	0	-1630	0	0
	Miracle Trading Mthd.	31		S&P	6/86	-8237	8051	-23001	-40400	1000	750	17150	10900	-12525	-3425	-14100
	Miracle Trading Mthd.	31		Bellies	6/86	1260	-11456	9784	4504	832	2580	1128	812	928	2820	0
	Miracle Trading Mthd.	31		Beans	6/86	-4220	65	-6330	3500	-4920	1030	-2810	-180	790	0	-890
37	Vega	291		S&P	6/98	n/a	n/a	n/a	14125	6350	8500	1025	-10225	-7675	6575	2825
38	Cyclone	250	*	S&P	7/96	n/a	5603	26034	55525	13322	-1245	8958	7050	2753	-11505	-1703
39	Arcs	279		Jap Yen	3/98	n/a	n/a	n/a	6086	12825	-2263	8150	0	0	6925	0
	Arcs	279		Aussie \$	3/98	n/a	n/a	n/a	-4920	-10120	-450	790	-3270	-1580	360	-1390
	Arcs	279		Cotton	3/98	n/a	n/a	n/a	5515	-375	0	0	1670	-990	-585	0
	Arcs	279		Nat Gas	3/98	n/a	n/a	n/a	-8240	9820	0	3810	0	-1160	-1760	3440
	Arcs	279		Unleaded	3/98	n/a	n/a	n/a	2806	-4070	2209	0	5309	-4200	-3436	0
40	Arcs	279		Muni Bond	3/98	n/a	n/a	n/a	-60	-60	0	3790	0	0	480	0
	Golden SX Const.	254		Jap Yen	7/96	n/a	3363	14075	-4451	7588	0	5388	0	0	6925	0
	Golden SX Const.	254		Coffee	7/96	n/a	-6675	46444	-7839	2550	0	4369	0	-4275	9225	0
	Golden SX Const.	254		Cotton	7/96	n/a	-5200	-790	12620	3060	0	-5	0	0	445	0
	Golden SX Const.	254		Crude	7/96	n/a	2640	1190	5700	6790	0	2820	0	-1180	0	1770
	Golden SX Const.	254		T Notes	7/96	n/a	-1040	990	2990	-1130	-270	-1570	0	-1580	180	0
	Golden SX Const.	254		Cattle	7/96	n/a	-1320	-5568	336	-5388	-1576	0	468	0	304	0
41	25X25	275		Bonds	6/98	n/a	n/a	n/a	-3710	0	0	0	0	0	0	0
42	Perf. Port. III - Intmd.	287b		S&P	1/00	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
43	EuroDollar Indicator	221		Euro \$	5/95	375	-1875	-600	625	-225	0	375	0	-50	-75	0
44	Zenith* 1000	233		S&P	10/95	1200	24838	-23850	-4963	31502	3750	-9025	0	11200	0	5613
45	Accordance	294		Coffee	7/98	n/a	n/a	n/a	-15000	-23438	0	2081	0	-11138	8644	0
	Accordance	294		Cotton	7/98	n/a	n/a	n/a	3415	4290	0	0	1670	0	1820	0
	Accordance	294		\$ Index	7/98	n/a	n/a	n/a	3000	1880	-1630	0	0	0	-2020	0
	Accordance	294		Jap Yen	7/98	n/a	n/a	n/a	2913	2237	-3663	4175	0	0	6925	0
	Accordance	294		Nat Gas	7/98	n/a	n/a	n/a	1230	2410	-2320	2210	0	-2760	0	2240
	Accordance	294		Euro C	12/98	n/a	n/a	n/a	0	175	-2000	0	0	-2950	2950	-1925
	Accordance	294		S Franc	7/98	n/a	n/a	n/a	5050	2563	-875	0	0	0	-4425	0
46	Aberration	207		Coffee	12/93	-3019	-19200	43725	-18863	-13406	0	2456	0	-15206	8119	0
	Aberration	207		Cotton	12/93	11235	3720	315	1970	2425	0	0	1670	-565	90	0
	Aberration	207		Crude	12/93	1790	11260	-2310	4990	7760	0	2820	0	-750	0	970
	Aberration	207		S Franc	12/93	-4725	1312	1188	862	4925	-975	0	0	-3263	2100	0
	Aberration	207		Euro C	12/98	n/a	n/a	n/a	0	12788	-2500	0	0	0	2800	0
	Aberration	207		B Pound	12/93	-5464	4875	-11376	-3363	-3163	-2675	0	0	0	-200	0
	Aberration	207		T Notes	12/93	7500	1520	-1640	3750	3730	0	-100	0	0	-1200	0
47	Big Dipper	273		Bonds	6/98	n/a	n/a	0	4660	0	0	0	0	0	0	0
48	Magnet	266		S&P	11/97	n/a	n/a	3317	77830	38773	-5195	-5118	-10248	0	19443	8550
49	Time-Trend III	97		S&P	5/88	27576	22875	16412	60125	53100	6625	3100	-6400	5175	30325	-3350
50	Market Annihilator	227		Cotton	1/95	-9165	-7550	-950	4255	2465	0	-1930	-450	-45	-385	0
	Market Annihilator	227		Crude	1/95	830	1120	-2870	3340	9530	0	2830	0	-240	-1320	1830
	Market Annihilator	227		Euro C	12/98	n/a	n/a	n/a	0	399	-2175	-788	-2888	-4263	2125	0
	Market Annihilator	227		Euro \$	1/95	2050	-2275	-3200	-225	-1075	0	375	0	0	75	0
	Market Annihilator	227		N Gas	1/95	11120	3460	19830	-6520	3670	-5910	2380	0	-1170	-850	4330
	Market Annihilator	227		Juice	1/95	-2896	-3308	-5498	-10081	-3069	-68	-105	0	-1403	-525	-323
	Market Annihilator	227		T Notes	1/95	8460	2950	-4540	1730	2880	0	1460	0	0	-2080	-450
51	1-2-3-4 System	198		B Pound	12/93	-12069	8225	-6495	-7550	-2301	81	469	0	0	3875	0
	1-2-3-4 System	198		Euro C	12/98	n/a	n/a	n/a	0	5700	-363	1025	-7950	0	-75	0
	1-2-3-4 System	198		Jap Yen	12/93	29601	-7901	23175	12876	10700	-1663	8200	0	0	1838	0

						All Statistics Based On Last 12 Months Performance												
Jan.	Feb.	Mar.	Apr.	May	June	12 Mos		12 Mos			Max	Min.	%Chng	Comb-	Total	Total	%Chng	
2000	2000	2000	2000	2000	2000	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Net	Max	Min.Req	
						P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	P/L	DD	Cap.	
						(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)
														%Chng.			%Chng.	
0	2990	-75	1335	-3285	-290	1070	5585	11	46	1834	-1353	2	3000	35.7%	41.5%	1910	8195	25.5%
-860	-2800	-1610	0	-160	1490	-3510	7880	16	50	843	-1282	4	7500	-46.8%	40.6%	-12260	20570	-17.5%
7075	7050	20775	21950	16575	4825	62125	31300	48	46	6289	-2926	6	45600	136.2%	40.6%	29225	98450	6.9%
-1525	175	-2865	275	-1090	205	-6790	7705	20	35	256	-660	5	2835	-239.5%	40.6%	-11605	21850	-43.9%
-988	3425	-2663	-2075	100	-1763	-13600	13913	31	42	972	-1456	4	6600	-206.1%	40.6%	-18700	19013	-178.9%
-1076	-1836	-1316	-612	-332	2532	-10664	14552	35	46	489	-973	9	5400	-197.5%	40.6%	-36236	39568	-71.9%
8700	-3100	-6450	1550	11925	5800	30000	9850	23	70	4103	-5103	2	75000	40.0%	40.0%	65388	25025	6.4%
-1488	-1213	-63	-513	0	2138	2188	3275	13	39	1583	-717	6	4860	45.0%	36.5%	-6550	8738	-64.7%
-3550	-1275	-175	-75	-850	1875	-1163	6288	18	39	1368	-977	3	5064	-23.0%	36.5%	4875	6288	57.8%
1138	-1863	-3263	0	5675	2238	3775	8088	14	43	2856	-1674	4	6600	57.2%	36.5%	13950	8088	362.3%
-2788	0	4913	-725	-75	-4675	11913	5475	11	36	5147	-1243	5	8700	136.9%	36.5%	16538	13000	91.2%
425	3956	0	1263	-3150	556	-4756	10894	20	40	1245	-1226	9	7500	-63.4%	36.5%	-10213	21269	-65.4%
5275	2060	8788	-913	-125	-4328	13658	6378	37	27	3731	-874	8	37500	36.4%	36.4%	56293	11838	47.4%
0	0	1400	1460	0	-170	2690	260	4	75	983	-259	1	7500	35.9%	35.9%	2690	260	35.9%
1180	-1690	0	-3510	6960	710	-1210	8880	9	44	2260	-2047	2	7500	-16.1%	35.8%	-39860	52480	-38.9%
9250	-15300	-10200	30375	-2000	18575	29450	46300	29	35	13980	-5813	7	75000	39.3%	35.8%	47963	96938	4.7%
-5840	2820	3700	-1692	3372	2348	12976	5840	18	78	1658	-2563	1	5400	240.3%	35.8%	32480	16672	44.0%
90	-1440	0	-870	-520	-3950	-8750	9780	11	36	478	-1524	4	2835	-308.6%	35.8%	-8650	25735	-22.3%
-6650	-2475	30425	-800	6325	-1413	26438	29425	41	22	9769	-1929	8	75000	35.3%	35.3%	45888	30350	29.4%
18430	-13	4810	10693	-11488	-14138	12603	31565	318	31	2867	-1201	10	37500	33.6%	33.6%	108775	31565	71.0%
-5025	5775	-7213	-2525	-175	-2650	1000	12563	10	30	6950	-2836	5	8700	11.5%	33.5%	7100	12563	35.0%
-1570	1360	0	0	4600	-270	-1420	7450	12	42	1638	-1375	3	3240	-43.8%	33.5%	-10920	18320	-144.4%
-2640	75	0	230	-3005	3310	-1935	6915	10	50	1373	-1760	2	3000	-64.5%	33.5%	3110	6915	44.4%
0	-60	0	3570	0	13030	20870	2920	8	63	5198	-1707	2	10125	206.1%	33.5%	18120	9120	76.7%
3847	0	5330	-5321	5258	3377	12373	7636	11	55	4222	-2585	3	6300	196.4%	33.5%	11227	7636	76.4%
0	-360	0	0	-2460	1040	2490	4650	9	33	2380	-773	6	5265	47.3%	33.5%	-1900	6160	-15.5%
-4200	4700	-5688	0	-1750	200	5575	7438	7	57	4303	-3871	2	8700	64.1%	33.5%	13838	10463	39.0%
-7875	1763	-3413	863	-2513	2325	469	11175	10	50	3709	-3615	2	14400	3.3%	33.5%	25631	21019	43.6%
-1785	1240	0	-590	0	1795	1100	1785	7	43	1298	-700	2	3000	36.7%	33.5%	10350	8425	84.5%
0	6370	-2060	0	0	6390	14110	2060	6	67	4338	-1627	1	10125	139.4%	33.5%	27020	4000	65.4%
0	1640	-1100	-1580	-1450	310	-5420	5930	10	30	777	-1107	4	4860	-111.5%	33.5%	-370	5930	-1.9%
-32	0	-28	0	-784	140	-1508	1648	8	38	304	-484	4	1725	-87.4%	33.5%	-12644	13812	-179.5%
0	1610	1620	0	-980	-10	2240	990	4	50	1615	-495	2	7500	29.9%	29.9%	-1470	7620	-9.4%
-625	6663	-3313	1888	7625	9750	21988	11250	14	64	5942	-6303	2	75000	29.3%	29.3%	21988	11250	29.3%
0	400	-375	0	575	-300	550	575	10	50	345	-235	2	2025	27.2%	27.2%	-1400	4350	-13.2%
4813	14438	-7550	-12725	11850	-2225	20138	27100	20	35	11666	-4733	6	75000	26.9%	26.9%	37325	46313	10.3%
0	-8100	0	1838	0	4856	-1819	11175	7	71	3600	-9896	1	14400	-12.6%	24.2%	-39844	47119	-138.3%
-1580	-495	-365	0	0	1990	3040	2440	6	50	1827	-814	3	3000	101.3%	24.2%	7255	2465	120.9%
0	4300	0	0	3070	0	3720	4140	5	60	2620	-2070	2	6000	62.0%	24.2%	12250	4140	102.1%
-5650	3275	-7213	0	0	0	-2150	9588	6	50	4792	-5509	1	8700	-24.7%	24.2%	-4438	9588	-25.5%
-1670	0	0	2770	0	13020	13490	2870	7	57	5060	-2243	1	10125	133.2%	24.2%	17760	3270	87.7%
0	1300	-225	-1838	3413	0	-1275	4950	8	38	2554	-1787	2	6600	-19.3%	24.2%	2825	6313	27.0%
0	4213	0	0	1625	-2500	-1963	5838	6	50	2125	-2779	2	5064	-38.8%	24.2%	10950	5838	108.1%
-8550	0	0	-938	0	4856	-9263	16575	7	43	5144	-6182	2	14400	-64.3%	22.9%	26063	49294	27.1%
-1725	-600	0	-690	0	1360	-460	3490	7	43	1040	-896	3	3000	-15.3%	22.9%	28240	10295	141.2%
0	6370	0	-2460	0	4930	11880	2460	6	67	3773	-1611	1	10125	117.3%	22.9%	34840	3590	51.6%
0	4213	0	0	1625	-1175	2525	4238	6	50	2646	-1804	2	5064	49.9%	22.9%	13963	9863	41.4%
0	6063	0	0	4513	-2488	8388	2500	5	60	4458	-2493	1	6600	127.1%	22.9%	20875	2500	199.8%
0	700	0	0	5000	-1175	1650	2875	5	40	2850	-1350	2	4860	34.0%	22.9%	-10788	18488	-33.3%
0	430	-360	0	-2280	0	-3510	3510	5	20	430	-985	2	4860	-72.2%	22.9%	17660	5940	54.5%
0	0	0	1310	0	160	1470	1810	4	50	1640	-905	2	7500	19.6%	19.6%	6130	2600	39.2%
-5503	-5330	-10795	-5790	13575	19325	12915	32768	17	29	15090	-5208	6	75000	17.2%	17.2%	125403	32768	62.7%
-8275	600	2550	-14175	-16350	12725	12550	40375	21	43	7933	-4914	4	75000	16.7%	16.7%	183188	40375	19.8%
-1725	1300	0	-1270	-2795	985	-6315	9495	13	39	1058	-1452	4	3000	-210.5%	13.3%	-14450	29520	-86.3%
-4050	2600	-600	1330	-2370	4970	4980	4050	12	50	2320	-1490	2	10125	49.2%	13.3%	13830	8370	24.5%
0	6063	0	0	4513	-3050	-463	13288	10	30	5292	-2334	5	6600	-7.0%	13.3%	7925	13288	75.8%
0	475	0	0	875	-925	875	925	5	80	450	-925	1	2025	43.2%	13.3%	-4300	8625	-38.0%
0	-2460	0	3580	0	13020	12920	5910	10	50	4848	-2264	2	10125	127.6%	13.3%	45700	9690	80.8%
0	-1395	-23	540	0	-705	-4005	4005	14	21	508	-502	4	2100	-190.7%	13.3%	-26430	26430	-225.4%
0	1280	-1140	0	-1830	-50	-2810	5100	10	30	1190	-911	4	4860	-57.8%	13.3%	9740	8140	35.9%
-1844	-69	0	-3100	4538	-1175	2775	5013	11	55	1742	-1532	2	4860	57.1%	12.8%	-33425	36788	-103.2%
-6688	5125	0	0	4513	775	-3638	14713	12	42	3195	-2805	3	6600	-55.1%	12.8%	9425	14713	90.2%
-2875	8113	-3050	-325	1825	-1863	10200	3413	12	42	4423	-1706	2	8700	117.2%	12.8%	58950	17200	101.6%

Rank by % Chng	System Name	Sys		Comm- odity Tested	Sys. Rel. Date	----- (6)Net \$Profit/Loss Per Year -----					July 1999	Aug. 1999	Sept. 1999	Oct. 1999	Nov. 1999	Dec. 1999
		#	Day			1995	1996	1997	1998	1999						
		Col.17 (1)	Trd. (4)			(3)	(5)	(6)	(7)	(8)						
	1-2-3-4 System	198	S Franc	12/93	9613	9125	-3439	-6650	-899	100	188	-5875	0	-1488	0	
	1-2-3-4 System	198	\$ Index	12/93	950	-780	3780	-4730	6450	-430	1880	0	0	1580	0	
52	Lil' Dipper	274	Bonds	6/98	n/a	n/a	n/a	5700	-680	0	0	0	0	-2110	1430	
53	Watch and Wait	126	Bonds	5/91	3750	4870	-2200	2210	-2230	0	0	0	70	-2600	0	
	Watch and Wait	126	Jap Yen	5/91	5000	-11125	1251	2901	-7662	0	0	0	0	0	0	
	Watch and Wait	126	Gold	5/91	840	1070	630	350	360	230	0	30	0	0	0	
	Watch and Wait	126	Coffee	5/91	3621	-2905	22051	4839	6770	0	150	0	4481	2063	0	
	Watch and Wait	126	Bellies	5/91	1236	928	400	2684	1756	404	0	1392	0	0	0	
54	Catscan II	226	Jap Yen	8/95	10737	-6851	12825	2512	7212	-6625	6800	0	3650	2900	0	
	Catscan II	226	Coffee	8/95	14251	27600	41420	-9413	-11889	-506	-2475	-2419	-488	11888	-7969	
	Catscan II	226	Euro C	12/98	n/a	n/a	n/a	0	5951	-3350	-3438	25	-4725	3688	0	
	Catscan II	226	Crude	8/95	2170	6610	-3690	-7040	-260	40	0	0	-1130	-90	-1250	
	Catscan II	226	S Franc	8/95	0	-1725	23	2914	-5537	1325	1438	-75	-3713	2525	0	
	Catscan II	226	T Notes	8/95	0	-70	6250	-3290	150	140	1460	-640	-980	-1780	230	
	Catscan II	226	Bonds	8/95	0	-30	1520	-3540	-7620	390	50	-1130	-2060	-5900	-560	
55	Athena	271	Bonds	7/96	n/a	0	-80	11170	3760	0	3050	0	0	1990	0	
	Athena	271	Jap Yen	7/96	n/a	0	8000	3862	2761	0	-1713	0	0	6925	0	
	Athena	271	S Franc	7/96	n/a	0	-4626	-1449	-2226	0	-163	0	-1063	-4350	0	
	Athena	271	Coffee	7/96	n/a	0	32605	-693	1856	0	4144	0	-2531	4181	0	
	Athena	271	Nat Gas	7/96	n/a	0	3600	-950	-910	0	2310	0	-3320	0	430	
	Athena	271	Cotton	7/96	n/a	0	3970	2125	950	0	0	1225	0	1820	0	
	Athena	271	Soybeans	7/96	n/a	0	-3575	-1515	2445	0	-1340	0	0	0	0	
56	Perf. Port. III - Short	287	S&P	6/98	n/a	n/a	n/a	-6050	21250	-6425	0	0	-3100	2075	9850	
57	Millenium 2000	280	Muni Bond	3/98	n/a	n/a	n/a	3440	7500	0	5430	0	0	3920	0	
	Millenium 2000	280	Jap Yen	3/98	n/a	n/a	n/a	-29889	-17001	-938	2600	0	-88	-4100	-2600	
	Millenium 2000	280	Euro C	12/98	n/a	n/a	n/a	0	11238	-3350	-2138	-2075	0	4413	0	
	Millenium 2000	280	Coffee	3/98	n/a	n/a	n/a	2493	-22482	-338	-581	-2944	-7125	-5719	-5325	
	Millenium 2000	280	Cattle	3/98	n/a	n/a	n/a	64	2524	536	0	1520	0	308	0	
	Millenium 2000	280	Unleaded	3/98	n/a	n/a	n/a	-1643	16926	6628	0	5309	0	1247	0	
	Millenium 2000	280	Cotton	5/98	n/a	n/a	n/a	-395	-665	0	-605	-2425	-1870	1840	0	
58	Counter Trend	277	Bonds	1/98	n/a	n/a	n/a	-1910	-2460	-1650	790	1290	250	-30	300	
59	Aberration Plus	300	B Pound	3/99	n/a	n/a	n/a	n/a	-3013	-1425	0	0	0	-200	0	
	Aberration Plus	300	T Note	3/99	n/a	n/a	n/a	n/a	1750	0	510	0	0	-1190	0	
	Aberration Plus	300	Coffee	3/99	n/a	n/a	n/a	n/a	-8456	0	2456	0	-15206	8119	0	
	Aberration Plus	300	Euro C	3/99	n/a	n/a	n/a	n/a	9350	-738	0	0	0	2800	0	
	Aberration Plus	300	S Franc	3/99	n/a	n/a	n/a	n/a	2638	-975	0	0	-3263	1613	0	
	Aberration Plus	300	Jap Yen	3/99	n/a	n/a	n/a	n/a	7200	0	5075	0	0	2125	0	
	Aberration Plus	300	Bonds	3/99	n/a	n/a	n/a	n/a	1340	0	890	0	0	-2410	0	
60	Night & Day Daytrading	26	* S&P	1/87	649	-3115	3148	6138	1925	0	0	0	0	0	1925	
61	Turnkey	293	Jap Yen	6/98	n/a	n/a	n/a	5939	-1025	2100	-1900	50	-1413	-388	-1200	
	Turnkey	293	NYFE	6/98	n/a	n/a	n/a	-2975	12475	-600	-1650	-550	1700	-300	1500	
	Turnkey	293	Bonds	6/98	n/a	n/a	n/a	-110	2160	1000	1370	-10	150	0	980	
	Turnkey	293	* S&P	6/98	n/a	n/a	n/a	-8465	-1536	-2100	200	-2100	3700	-1500	-2550	
62	Samurai_7	281	S Franc	5/98	n/a	n/a	n/a	-950	-8652	-1275	-338	-1025	1000	125	-1663	
	Samurai_7	281	Muni Bond	5/98	n/a	n/a	n/a	5930	-2550	-1170	-1700	-1650	3510	-1160	-400	
	Samurai_7	281	Nat Gas	5/98	n/a	n/a	n/a	-5690	2460	-330	1370	1430	-1210	-350	620	
	Samurai_7	281	Cotton	5/98	n/a	n/a	n/a	8485	-6130	245	-800	-30	-965	-10	-185	
	Samurai_7	281	Bonds	5/98	n/a	n/a	n/a	8310	5380	-3880	1410	-330	380	-2150	2100	
	Samurai_7	281	H Oil	5/98	n/a	n/a	n/a	3456	7865	1361	139	1126	2058	1714	1554	
63	Little Big Horn	301	Crude	9/99	n/a	n/a	n/a	n/a	-3050	n/a	0	0	30	-3080	0	
	Little Big Horn	301	Coffee	9/99	n/a	n/a	n/a	n/a	0	n/a	0	0	0	0	0	
	Little Big Horn	301	Gold	9/99	n/a	n/a	n/a	n/a	0	n/a	0	0	0	0	0	
	Little Big Horn	301	Jap Yen	9/99	n/a	n/a	n/a	n/a	0	n/a	0	0	0	0	0	
	Little Big Horn	301	T Note	9/99	n/a	n/a	n/a	n/a	0	n/a	0	0	0	0	0	
	Little Big Horn	301	\$ Index	9/99	n/a	n/a	n/a	n/a	0	n/a	0	0	0	0	0	
	Little Big Horn	301	Copper	9/99	n/a	n/a	n/a	n/a	0	n/a	0	0	0	0	0	
64	Reload	243	Coffee	6/96	n/a	-2532	53418	-20044	-10090	1481	3919	0	3956	-6638	-6544	
	Reload	243	N Gas	6/96	n/a	2340	-510	-820	620	0	2750	-1020	10	-1860	0	
	Reload	243	Jap Yen	6/96	n/a	5563	-1788	-9473	-363	-1000	2900	0	5275	-800	-438	
	Reload	243	S Franc	6/96	n/a	1151	2562	-7962	975	1200	450	1838	-4813	1875	0	
	Reload	243	B Pound	6/96	n/a	5950	-5875	1975	625	1213	0	-1800	1175	0	0	
	Reload	243	Bonds	6/96	n/a	-4240	3080	2440	2650	-860	590	-330	0	-4630	1490	
65	DCS II	111	Jap Yen	1/90	35613	7663	14625	10450	16476	0	6800	0	0	2425	0	
	DCS II	111	S Franc	1/90	-7876	6275	2412	-4951	-1613	-1163	-1900	-1500	0	-2963	0	

						All Statistics Based On Last 12 Months Performance												
Jan. 2000	Feb. 2000	Mar. 2000	Apr. 2000	May 2000	June 2000	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)
-4763	3250	0	-3050	975	2125	-8538	12125	14	50	1236	-2456	3	5064	-168.6%	12.8%	8863	27725	26.3%
-3530	3730	0	-2660	2870	-240	3200	3530	12	42	2252	-1153	2	6000	53.3%	12.8%	7080	10910	17.7%
0	2030	2140	0	-3080	460	870	3080	8	75	1010	-2595	1	7500	11.6%	11.6%	6570	3080	42.0%
790	0	60	0	-2500	-660	-4840	4960	13	69	206	-1672	1	7500	-64.5%	10.7%	9920	5130	14.2%
0	0	0	0	75	0	75	0	1	100	75	0	0	8700	0.9%	10.7%	-4363	17388	-5.4%
40	0	0	0	-1800	1760	260	1800	5	80	515	-1800	1	8100	3.2%	10.7%	1610	3970	2.1%
0	0	0	113	0	75	6881	0	7	100	983	0	0	14400	47.8%	10.7%	38663	5475	28.8%
68	0	0	476	0	0	2340	0	6	100	390	0	0	5400	43.3%	10.7%	11744	2536	23.3%
-2875	5175	-5063	-1375	-1450	-3288	-2150	11188	14	36	3745	-2318	5	8700	-24.7%	7.7%	17563	20800	40.4%
-4219	4763	-1763	1969	-2400	1425	-2194	12188	24	38	2785	-1817	4	14400	-15.2%	7.7%	61744	39281	85.8%
-5263	7163	0	0	4513	-1938	-3325	13063	16	31	3345	-1826	4	6600	-50.4%	7.7%	10425	13063	99.8%
-1090	0	-1710	1650	3190	160	-230	6050	17	47	1263	-1150	4	10125	-2.3%	7.7%	-10	16600	0.0%
-1250	3250	-563	-1125	1163	1025	4000	5013	16	50	1581	-1081	2	5064	79.0%	7.7%	-1825	17100	-7.2%
0	2470	0	0	-1230	20	-310	3920	14	57	759	-1062	3	4860	-6.4%	7.7%	4300	7650	17.7%
3160	4880	0	3460	4670	1640	8600	10690	16	56	2144	-1532	5	7500	114.7%	7.7%	8140	14050	21.7%
0	-2080	-1190	0	-200	1640	3210	3470	6	50	2227	-1157	3	7500	42.8%	7.3%	13020	6440	42.5%
0	-8275	0	0	-900	-1338	-5300	10513	7	43	4242	-4513	2	8700	-60.9%	7.3%	4113	17463	11.6%
0	4213	0	0	1625	-2050	-1788	6325	7	43	2196	-2097	3	5064	-35.3%	7.3%	-4513	15988	-21.8%
0	-9300	0	-300	0	4856	1050	9600	6	50	4394	-4044	2	14400	7.3%	7.3%	29025	23813	49.4%
0	-3400	0	0	0	13230	9250	6290	5	60	5323	-3360	1	10125	91.4%	7.3%	11570	10450	28.0%
-2545	-850	0	-1305	0	1990	335	4700	6	50	1678	-1566	3	3000	11.2%	7.3%	4335	6985	35.4%
0	0	0	-665	-1250	255	-3000	3255	4	25	255	-1085	3	2835	-105.8%	7.3%	-4305	8375	-37.2%
0	0	-5775	-8475	1338	15963	5450	14250	18	61	3057	-4023	2	75000	7.3%	7.3%	18250	16600	12.7%
0	210	-1770	0	-5530	-1050	1210	9180	8	50	2598	-2296	4	5265	23.0%	5.7%	2800	9180	22.8%
-2363	2800	-7925	-4150	438	1563	-14763	20413	22	36	1570	-1954	5	8700	-169.7%	5.7%	-56525	66013	-278.4%
0	6063	0	0	4513	-675	6750	7563	8	50	3903	-2216	3	6600	102.3%	5.7%	21138	7563	202.3%
-6750	5138	-3113	3300	-7013	3394	-27075	31856	27	30	2499	-2475	5	14400	-188.0%	5.7%	-25031	33994	-74.5%
-36	0	-76	0	404	136	2792	112	8	63	581	-38	3	1725	161.9%	5.7%	3016	3512	74.9%
3847	0	5330	0	9269	3377	35007	0	7	100	5001	0	0	6300	555.7%	5.7%	37107	3326	252.4%
-840	-1265	185	-420	0	4105	-1295	5720	17	47	1126	-1147	3	3000	-43.2%	5.7%	705	9235	10.8%
270	680	-1300	920	350	-1450	420	2500	38	47	643	-558	5	7500	5.6%	5.6%	-4900	9120	-26.1%
0	700	0	0	5000	-1175	2900	1625	5	40	2850	-933	2	4860	59.7%	5.4%	1513	3013	23.3%
0	200	0	0	-2280	0	-2760	3270	4	50	355	-1735	1	4860	-56.8%	5.4%	-330	3270	-5.1%
-8550	0	0	0	0	2231	-10950	15638	6	50	4269	-7919	2	14400	-76.0%	5.4%	-14775	17006	-77.0%
0	6063	0	0	4513	313	12950	738	5	80	3422	-738	1	6600	196.2%	5.4%	20238	738	230.0%
0	4213	0	0	1625	-675	2538	4238	6	50	2483	-1637	2	5064	50.1%	5.4%	7800	4238	115.5%
0	3963	-7213	0	0	0	3950	7213	4	75	3721	-7213	1	8700	45.4%	5.4%	3950	7213	34.1%
-1520	0	0	0	-2760	0	-5800	6690	4	25	890	-2230	3	7500	-77.3%	5.4%	-2940	6690	-29.4%
0	0	0	0	0	0	1925	0	1	100	1925	0	0	37500	5.1%	5.1%	-10525	38058	-2.1%
-563	-825	13	-188	-438	0	-4750	7238	29	48	438	-726	2	8700	-54.6%	4.1%	2913	7238	16.1%
950	1500	2550	-1800	-550	-4225	-1475	7675	29	21	2042	-597	12	45600	-3.2%	4.1%	7925	7675	8.3%
490	-440	30	50	300	-110	3810	1390	22	64	458	-324	2	7500	50.8%	4.1%	2370	2540	15.2%
5275	-400	8788	888	-400	-3328	6473	5150	30	17	4210	-585	9	37500	17.3%	4.1%	823	10478	1.1%
-2688	-575	-88	-1575	1575	-213	-6738	8263	30	37	639	-725	5	5064	-133.1%	3.9%	-13163	18150	-120.0%
-550	-1600	-490	-840	-3400	-1730	-11180	11180	39	15	885	-500	9	5265	-212.3%	3.9%	-5230	12590	-45.8%
-1380	-10	-810	460	6560	1410	7760	4540	28	46	1362	-662	4	10125	76.6%	3.9%	3000	9220	13.7%
-465	125	285	460	-2060	-75	-3475	5645	46	37	403	-357	7	3000	-115.8%	3.9%	625	9180	9.6%
-110	-2600	-2040	1230	-1390	-770	-8150	8150	33	27	793	-637	7	7500	-108.7%	3.9%	8010	8150	49.3%
8442	-29	2503	176	2877	1302	23222	2818	33	55	1766	-569	3	6300	368.6%	3.9%	26590	2890	194.8%
0	0	-2080	0	0	5380	250	5160	5	40	2705	-1720	3	10125	2.5%	3.0%	250	5160	2.5%
0	0	0	0	0	0	0	0	0	0	0	0	0	14400	0.0%	3.0%	0	0	0.0%
0	0	0	0	0	0	0	0	0	0	0	0	0	8100	0.0%	3.0%	0	0	0.0%
0	8113	0	0	-900	-1338	5875	2238	3	33	8113	-1114	2	8700	67.5%	3.0%	5875	2238	67.5%
0	1780	0	-2930	0	0	-1150	2930	2	50	1780	-2930	1	4860	-23.7%	3.0%	-1150	2930	-23.7%
-1960	0	0	0	0	0	-1960	1960	1	0	0	-1960	1	6000	-32.7%	3.0%	-1960	1960	-32.7%
0	-1338	0	0	0	0	-1338	1338	1	0	0	-1338	1	4050	-33.0%	3.0%	-1338	1338	-33.0%
-2700	-3394	0	-1950	-1388	1144	-12113	22613	12	50	1781	-3800	5	14400	-84.1%	-0.3%	12469	39563	20.8%
0	-2770	0	2460	5870	4330	9770	7120	11	55	3135	-1803	3	10125	96.5%	-0.3%	11520	11920	27.3%
-4150	1488	-3763	0	-825	-1350	-2663	9838	11	27	3221	-1543	4	8700	-30.6%	-0.3%	-14663	26513	-40.4%
0	1813	-1188	0	-150	-313	713	4813	10	50	1435	-1292	3	5064	14.1%	-0.3%	-3113	12725	-14.8%
0	-888	-38	-1200	4288	-900	1850	3213	11	36	2419	-1120	3	4860	38.1%	-0.3%	3938	10500	19.4%
1230	0	0	1220	2140	1440	2290	5230	11	55	1392	-1210	3	7500	30.5%	-0.3%	9960	7480	31.9%
-5388	5600	-7213	-5325	-1513	-2700	-7313	16750	9	44	3706	-4421	4	8700	-84.1%	-2.0%	78400	16750	84.5%
-1825	3225	0	-1613	400	-2163	-9500	9700	10	30	1933	-2186	4	5064	-187.6%	-2.0%	14763	17263	27.3%

Rank by % Chng	Sys	Comm- odity	Sys. Rel.	----- (6)Net \$Profit/Loss Per Year ----->					July 1999	Aug. 1999	Sept. 1999	Oct. 1999	Nov. 1999	Dec. 1999		
				1995	1996	1997	1998	1999								
Col.17 (1)	System Name (2)	# (3)	Day Trd. (4)	Tested Date (5)												
	DCS II	111		Bellies	1/90	-1976	-5872	-10324	1996	-3880	-5100	0	0	0	0	
	DCS II	111		Coffee	1/90	-13387	-8476	33693	-10201	-6300	-956	4725	0	-2569	9975	0
	DCS II	111		Sugar	1/90	-2565	1344	-3706	2666	-112	0	0	784	0	-638	0
66	Volatility	85		Euro\$	6/88	1850	-425	-3075	-875	-1450	0	175	0	0	-775	0
	Volatility	85		Euro C	12/98	n/a	n/a	n/a	0	-3727	0	-363	-5688	-6888	6500	0
	Volatility	85		Gold	6/88	-4240	3280	2710	-4620	2740	1440	0	3240	-990	-40	0
	Volatility	85		Copper	6/88	-2975	-4001	-2612	-3877	-2939	0	188	0	-688	-888	-613
67	Basis II	270		S Franc	1/98	n/a	n/a	n/a	3188	1400	-1163	-2213	-1850	-2363	2713	0
	Basis II	270		Jap Yen	1/98	n/a	n/a	n/a	14538	-150	-2013	4175	2225	0	3538	0
	Basis II	270		Bonds	1/98	n/a	n/a	n/a	2100	2870	0	3050	0	0	-3600	0
	Basis II	270		T Notes	1/98	n/a	n/a	n/a	2210	3360	0	1460	-3120	0	260	0
	Basis II	270		Cotton	1/98	n/a	n/a	n/a	-190	10805	0	0	1670	0	1820	330
	Basis II	270		Crude	1/98	n/a	n/a	n/a	-1350	11100	0	2830	0	-240	0	3860
	Basis II	270		N Gas	1/98	n/a	n/a	n/a	-3320	-4880	-3110	2960	-1250	-6220	-1280	3900
68	Universal	133		Bonds	10/91	-5180	27350	-7960	23070	3970	-990	6010	340	-2380	-690	-560
	Universal	133		Euro\$	10/91	-1650	-125	-250	-1925	-1300	0	-525	0	0	-225	0
	Universal	133		B Pound	10/91	-2539	8376	-5352	-3298	275	-325	2163	-2575	2713	-113	1288
	Universal	133		Jap Yen	10/91	13238	649	-2662	29600	-15288	2625	-4288	4300	4075	-8500	-3075
	Universal	133		Uniffee	10/91	15600	17157	75844	-6488	18525	-4688	-6656	-469	3563	17306	4538
	Universal	133		Beans	10/91	2075	16055	7710	-14740	5385	3065	855	1540	-65	-565	1180
69	Golden SX	253		Jap Yen	7/96	n/a	1788	16639	-5825	12038	-3075	1500	0	0	6925	0
	Golden SX	253		Coffee	7/96	n/a	1762	49949	-1106	-10950	338	-413	-413	-3300	300	-1575
	Golden SX	253		Cotton	7/96	n/a	-5200	975	11345	6160	0	0	1670	0	1820	0
	Golden SX	253		Crude	7/96	n/a	3900	-780	1350	9720	0	2830	0	930	0	1780
	Golden SX	253		T Notes	7/96	n/a	1820	1740	3640	2890	-260	330	-1690	-1580	180	0
70	Golden SX	253		Cattle	7/96	n/a	-864	-5572	1676	-5388	-1576	0	468	0	304	0
	Universal LT	199		Bonds	4/93	8020	12380	6200	-15050	720	1570	570	-4350	2790	5230	-1810
	Universal LT	199		Euro \$	4/93	2900	725	0	650	-1225	0	-525	0	0	-225	0
	Universal LT	199		B Pound	4/93	-1003	3911	-3012	-7538	-7415	1975	1850	-3025	1025	2225	-3238
	Universal LT	199		Jap Yen	4/93	27451	4152	2713	2848	-9675	0	3038	0	1050	-3175	-4063
	Universal LT	199		Copper	4/93	188	-1425	-26	649	975	0	-1938	-375	0	25	-75
	Universal LT	199		Crude	4/93	660	10	-880	-430	-1330	710	-2410	-1450	210	-480	-2170
71	PULSAR Imp. Pattern	102a		Bonds	1/89	-3900	-50	-10000	1300	60	990	1360	-240	-400	-780	380
72	Overnight A	276		Bonds	3/98	n/a	n/a	n/a	9790	3430	2930	-200	-490	-2120	2850	760
	Overnight A	276		S&P	3/98	n/a	n/a	n/a	17700	-39800	-16075	2175	-8625	2300	-11700	-1525
73	Top Ten System	228		T Notes	1/94	6200	770	-2160	-2510	-6860	-1320	-90	-3300	140	-160	-2440
	Top Ten System	228		Cotton	1/94	9010	-10970	-6790	5215	-7325	895	0	-4450	-1430	-435	75
	Top Ten System	228		Sugar	1/94	-224	2643	-739	1577	223	-1176	0	1086	-459	-202	806
	Top Ten System	228		S Franc	1/94	-6061	3850	5824	875	-652	-1038	-1588	-3713	-5163	4000	-763
	Top Ten System	228		B Pound	1/94	-12016	1993	2763	-21214	-1726	-31	-3188	-525	3194	-713	-725
	Top Ten System	228		Coffee	1/94	-2101	-15712	47213	-15695	7200	1875	-263	3319	-1088	12413	-1069
	Top Ten System	228		Jap Yen	1/94	34036	7725	18612	1400	1561	-863	6275	375	-725	13	-1238
74	Blue Monday	180	*	S&P	10/91	2814	4375	-2577	-7950	-8575	-675	-2775	0	-1100	-1800	-100
75	Dynamic MovAvgCross	303		Bonds	8/99	n/a	n/a	n/a	n/a	-1650	n/a	-40	0	0	-1830	220
	Dynamic MovAvgCross	303		T Note	8/99	n/a	n/a	n/a	n/a	-4750	n/a	-360	-530	-1610	-1590	-660
	Dynamic MovAvgCross	303		Jap Yen	8/99	n/a	n/a	n/a	n/a	11125	n/a	4200	0	0	6925	0
	Dynamic MovAvgCross	303		S Franc	8/99	n/a	n/a	n/a	n/a	-7813	n/a	-2975	188	-1838	-3188	0
	Dynamic MovAvgCross	303		Cotton	8/99	n/a	n/a	n/a	n/a	-775	n/a	-500	225	-240	-260	0
	Dynamic MovAvgCross	303		Crude	8/99	n/a	n/a	n/a	n/a	7480	n/a	1510	0	2650	-310	3630
	Dynamic MovAvgCross	303		Nat Gas	8/99	n/a	n/a	n/a	n/a	-2510	n/a	2980	-2080	-4790	-1900	3280
76	Back Draft	245		Coffee	6/96	n/a	-7313	26568	-5700	-13294	0	5606	0	-10631	12244	0
	Back Draft	245		N Gas	6/96	n/a	-1330	5900	-8560	5420	0	3820	0	-1170	-1850	3330
	Back Draft	245		Jap Yen	6/96	n/a	4088	1350	15026	-6127	0	1500	0	0	650	0
	Back Draft	245		S Franc	6/96	n/a	7701	-9975	-2213	4525	0	0	0	-3263	75	0
	Back Draft	245		B Pound	6/96	n/a	4838	-3287	-5176	-3688	0	-463	38	0	-863	0
	Back Draft	245		T Notes	6/96	n/a	1480	1140	7260	4100	0	0	0	-1570	-490	-1830
77	1-2-3 System	106		Bonds	12/89	330	-8100	4600	3230	4850	-40	300	-730	1280	1830	-2680
	1-2-3 System	106		Euro \$	12/89	1325	-425	-1150	375	-1275	-150	-175	-900	250	275	0
	1-2-3 System	106		S Franc	12/89	-20649	-3475	13662	8137	-1187	675	2863	-2413	1763	5188	-2150
	1-2-3 System	106		Coffee	12/89	13500	13742	57298	-12975	-7780	-150	2156	-1406	-544	4894	-11606
	1-2-3 System	106		Sugar	12/89	-5186	-1993	-1580	-133	-1546	325	-1232	470	-986	-123	-594
78	Parabolic Stop	65		T-Bills	6/88	-1875	-2250	-2575	-450	-350	-500	-325	-350	275	-550	500
	Parabolic Stop	65		Euro C	12/98	n/a	n/a	n/a	0	11288	1188	5825	-775	2525	5375	-3938

						All Statistics Based On Last 12 Months Performance												
Jan.	Feb.	Mar.	Apr.	May	June	12 Mos		12 Mos			Max	Min.	%Chng	Comb-	Total	Total	%Chng	
2000	2000	2000	2000	2000	2000	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Com-	Net	Max	Min.Req
						P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release
						(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)
11096	-2744	0	3088	-3548	-1300	1492	5100	7	29	7092	-2542	2	5400	27.6%	-2.0%	-412	26336	-0.7%
-9094	3619	0	1838	0	4856	12394	9094	8	63	5003	-4207	1	14400	86.1%	-2.0%	59719	55613	38.9%
0	1904	-728	-1131	0	2016	2206	1859	6	50	1568	-833	2	1800	122.6%	-2.0%	2285	9106	11.9%
0	475	0	-750	425	-300	-750	1200	10	40	338	-350	3	2025	-37.0%	-4.6%	12450	6825	50.2%
-5350	5013	0	0	5513	1850	588	12938	13	39	3775	-2290	6	6600	8.9%	-4.6%	3300	18425	31.6%
900	-2750	-1350	0	890	-360	980	5290	12	50	1430	-1267	2	8100	12.1%	-4.6%	-7720	13640	-7.8%
-188	1125	0	75	0	-788	-1775	2375	10	30	483	-461	4	4050	-43.8%	-4.6%	-4113	30375	-8.3%
-2650	3438	0	-2213	788	-2800	-8313	8313	13	23	2313	-1526	4	5064	-164.2%	-4.8%	1150	8313	9.1%
-2875	8113	-7213	-6913	0	0	-963	14125	10	40	4513	-3169	4	8700	-11.1%	-4.8%	5500	14125	25.3%
0	-1660	-1640	0	-3580	-450	-7880	10930	10	20	1685	-1406	5	7500	-105.1%	-4.8%	-2360	10930	-12.6%
0	1560	0	0	-2260	0	-2100	3560	10	40	1065	-1060	2	4860	-43.2%	-4.8%	4870	3560	40.1%
0	3355	0	-40	-2395	-290	4450	4735	9	67	1645	-1810	2	3000	148.3%	-4.8%	11245	7075	149.9%
0	6360	0	-5490	0	2770	10090	5490	7	57	3955	-1904	2	10125	99.7%	-4.8%	13390	5490	52.9%
-4700	1180	0	-1050	-770	12710	2370	10340	18	28	4342	-1489	6	10125	23.4%	-4.8%	-830	13540	-3.3%
190	2680	-1780	3490	3940	-3890	6360	4510	67	43	1104	-676	6	7500	84.8%	-5.0%	53970	24740	80.7%
0	-625	0	0	-1025	775	-1625	2400	5	20	775	-600	4	2025	-80.2%	-5.0%	250	10725	1.4%
225	-338	-1213	-3500	4088	-3275	-863	7825	64	34	1132	-614	9	4860	-17.8%	-5.0%	5688	29625	13.1%
-2600	-3038	838	0	-14088	988	-22763	30463	35	34	2032	-2051	6	8700	-261.6%	-5.0%	12375	37463	16.0%
-3656	-2156	506	169	3319	863	12638	13275	90	43	1496	-895	7	14400	87.8%	-5.0%	115031	48731	89.6%
1200	-1665	-1545	1585	-1525	160	4220	4245	80	45	469	-288	6	2835	148.9%	-5.0%	24130	21200	95.5%
-5813	4700	-7213	0	0	0	-2975	8325	6	50	4375	-5367	1	8700	-34.2%	-6.2%	16313	9913	45.9%
0	1763	-1763	675	-1575	1275	-4688	6300	15	53	818	-1603	2	14400	-32.6%	-6.2%	40031	17344	68.1%
-2375	0	0	0	0	810	1925	2375	4	75	1433	-2374	1	3000	64.2%	-6.2%	11715	8425	95.6%
-670	5050	-610	-660	-990	3680	11340	2260	9	56	2854	-736	3	10125	112.0%	-6.2%	19990	6840	48.4%
0	1640	-1100	-1580	-1280	-370	-5710	5780	11	27	717	-983	5	4860	-117.5%	-6.2%	7400	6000	37.3%
-32	-608	-448	0	-784	140	-2536	2676	10	40	244	-585	3	1725	-147.0%	-6.2%	-11880	12728	-168.7%
960	3790	-490	2710	4540	680	16190	4900	25	52	2040	-861	4	7500	215.9%	-7.3%	20610	21600	37.5%
0	-625	0	-650	300	-350	-2075	2325	7	29	275	-525	4	2025	-102.5%	-7.3%	2625	2800	17.7%
763	-500	-263	-2738	5525	-4125	-525	5975	30	33	1760	-905	5	4860	-10.8%	-7.3%	-11875	22463	-33.3%
-1800	9075	-5175	-2075	1500	-6313	-7938	12063	19	32	3286	-2129	4	8700	-91.2%	-7.3%	29200	23150	45.8%
300	1075	-575	-1025	175	-313	-2725	2913	14	36	380	-514	4	4050	-67.3%	-7.3%	3150	9250	10.6%
310	3560	-10	850	1410	-6170	-5640	7540	28	32	1668	-1085	4	10125	-55.7%	-7.3%	-1130	10960	-1.5%
-520	110	-740	-1390	470	-20	-780	3840	41	68	244	-586	2	7500	-10.4%	-10.4%	-25910	26650	-29.6%
-870	-560	210	570	-1210	-1600	270	5040	57	40	895	-599	4	7500	3.6%	-10.7%	9760	5210	55.8%
15150	19600	-4600	-8200	-6050	8425	-9125	33450	65	31	5204	-2519	7	75000	-12.2%	-10.7%	2225	68850	1.3%
1830	-2650	0	760	-990	1040	-7180	8550	22	36	803	-973	5	4860	-147.7%	-13.1%	-8800	16100	-27.5%
-2275	1625	-255	1045	-2920	385	-7740	11370	26	39	922	-1061	8	3000	-258.0%	-13.1%	-4110	32080	-20.8%
-45	-526	-291	-784	0	2240	650	1792	15	47	693	-526	2	1800	36.1%	-13.1%	-605	7168	-5.1%
0	3600	63	-3763	-363	-2363	-11088	12413	25	36	1315	-1433	9	5064	-219.0%	-13.1%	4263	12413	12.8%
-1725	-2163	-275	0	5575	-1413	-1988	9444	23	26	2323	-937	6	4860	-40.9%	-13.1%	-29438	37588	-92.0%
-994	4388	-506	3563	-206	1575	23006	4313	37	54	2172	-1205	4	14400	159.8%	-13.1%	75638	41625	79.8%
-1200	5613	-3063	-2300	-2238	-1888	-1238	9488	30	30	1749	-809	7	8700	-14.2%	-13.1%	50425	14013	88.0%
6650	-1425	-3075	-6275	4750	275	-5550	12350	27	15	4300	-988	9	37500	-14.8%	-14.8%	-4713	25525	-1.4%
0	-970	0	0	-3270	-1940	-7830	7910	13	23	653	-979	4	7500	-104.4%	-15.0%	-7830	7910	-104.4%
0	1050	-160	0	-2000	-2050	-7910	7910	13	7.7	1050	-747	7	4860	-162.8%	-15.0%	-7910	7910	-162.8%
-5463	5525	-2888	0	-2338	-1688	4275	6913	9	33	5550	-2059	5	8700	49.1%	-15.0%	4275	6913	49.1%
0	4213	0	-2550	450	-2525	-8225	9663	12	33	1675	-1864	2	5064	-162.4%	-15.0%	-8225	9663	-162.4%
-3625	-600	0	-2620	-3670	-1690	-12980	15480	17	35	865	-1652	6	3000	-432.7%	-15.0%	-12980	15480	-432.7%
0	6360	0	-2970	-4220	3120	9770	7190	10	60	2878	-1875	3	10125	96.5%	-15.0%	9770	7190	96.5%
-1140	2530	0	3580	0	13020	15480	8770	14	57	3418	-1972	3	10125	152.9%	-15.0%	15480	8770	152.9%
0	-7838	0	1838	0	4613	5831	10631	7	71	5378	-10514	1	14400	40.5%	-15.7%	-1125	42506	-1.9%
0	-260	0	3580	2060	0	9510	3020	8	63	2964	-1770	2	10125	93.9%	-15.7%	6810	12730	16.1%
-5563	5163	0	-5213	-4800	-5563	-13825	19063	11	36	2613	-3472	5	8700	-158.9%	-15.7%	-1638	22150	-4.5%
0	4213	0	0	1625	-2050	600	3263	5	60	1971	-2657	1	5064	11.8%	-15.7%	3825	14663	18.1%
-2388	-3025	0	0	5175	-1175	-2700	6700	8	25	2607	-1319	4	4860	-55.6%	-15.7%	-8725	17563	-43.1%
0	710	-1140	0	-1380	-1260	-6960	6960	8	13	710	-1096	4	4860	-143.2%	-15.7%	10910	6960	53.9%
2930	4330	-1800	170	4240	-60	9770	2680	24	46	1698	-684	3	7500	130.3%	-17.1%	12980	19520	16.1%
300	-300	-550	-225	775	500	-200	1475	25	32	316	-160	6	2025	-9.9%	-17.1%	1675	5300	7.7%
-900	-300	-1238	-2788	-1213	188	-325	9650	33	36	1592	-927	5	5064	-6.4%	-17.1%	1400	42675	2.6%
-9019	4463	-7200	3488	-4800	4744	-14981	24675	36	25	3388	-1684	7	14400	-104.0%	-17.1%	84188	40613	54.4%
112	22	-795	1781	-538	2038	482	3147	37	30	593	-232	7	1800	26.8%	-17.1%	-8826	16654	-45.6%
-350	125	-200	-125	50	-75	-1525	2025	20	35	264	-259	5	1014	-150.4%	-17.1%	-9725	15850	-78.3%
-1638	3838	-2225	-4425	3438	-600	8588	8388	28	43	2612	-1425	4	6600	130.1%	-17.1%	9675	8388	92.6%

Rank by % Chng	Sys	Comm- odity	Sys. Rel.	----- (6)Net \$Profit/Loss Per Year ----->					July 1999	Aug. 1999	Sept. 1999	Oct. 1999	Nov. 1999	Dec. 1999		
				1995	1996	1997	1998	1999								
Col.17 (1)	System Name (2)	# (3)	Day Trd. (4)	Tested Date (5)												
	Parabolic Stop	65		Plat.	6/88	-3485	-2945	2770	-2205	-5355	-325	-1480	-910	270	-1520	-870
	Parabolic Stop	65		Beans	6/88	-9900	-4920	-10210	-2830	-5545	1695	-6170	-520	-2085	595	-995
79	Deviation Dictates	244		Coffee	6/96	n/a	-10913	52332	-25576	-29532	0	5606	0	-18394	-12694	150
	Deviation Dictates	244		N Gas	6/96	n/a	-1820	4190	-8060	2190	0	3820	-3080	-4170	0	2430
	Deviation Dictates	244		Jap. Yen	6/96	n/a	3863	6901	21075	15613	-2850	7600	0	0	6925	0
	Deviation Dictates	244		S Franc	6/96	n/a	5738	10237	3712	10413	3263	-3513	0	-2688	4000	0
	Deviation Dictates	244		B Pound	6/96	n/a	6450	-3987	-10863	-1050	1063	975	0	0	1650	0
	Deviation Dictates	244		Bonds	6/96	n/a	2590	1500	3110	9470	0	2700	0	0	-4260	0
80	Mike Culler System	104		S Franc	7/89	2687	-6890	11637	15265	-6114	138	1650	-575	-1500	5450	-1538
	Mike Culler System	104		Jap Yen	7/89	20701	2038	-6774	8451	-15326	-500	2338	238	-3950	2163	-3313
81	PULSAR Impulse Pattern	102a		S&P	1/89	-2500	-3124	7663	-50	-37350	-3550	475	-1475	1425	-8000	-7075
82	Scooter	105		Bonds	12/89	9960	7650	8020	-820	-7270	830	-1870	-1680	920	2320	-3990
	Scooter	105		Jap Yen	12/89	23063	11626	-1125	19038	-13553	-13	3888	0	-338	-1638	-4713
	Scooter	105		Copper	12/89	-4113	1987	3739	-4037	-2463	-363	-1375	125	-350	-900	-1550
	Scooter	105		Crude	12/89	2880	-1610	-280	-7120	1140	-900	-740	0	920	10	-2550
	Scooter	105		Coffee	12/89	2288	15487	81826	10407	-3620	-2044	-1388	-3713	-5044	16031	-5925
83	Market Mapping	203		S&P	1/94	6077	8658	28822	5486	-4428	-285	40	-1680	-60	-2163	50
	Market Mapping	203		Bonds	1/94	-7990	16040	-1130	-3220	-18270	950	1520	250	420	-4710	-2830
84	Int. Rate Crystal Ball	260		Bonds	10/97	n/a	n/a	2620	-3050	-7290	0	0	0	0	-3290	-920
85	Dr. Jenkins System	62		B Pound	6/88	-3449	1936	-7224	-5039	-3852	938	-413	-2338	1113	1600	-3875
	Dr. Jenkins System	62		Jap Yen	6/88	17813	6813	-1201	1437	6827	-1975	7563	2225	-950	1625	-3350
	Dr. Jenkins System	62		Gold	6/88	-8900	700	3040	-550	1050	-360	-90	2980	500	-380	330
86	Kylie	193		Bonds	6/93	7360	2030	830	-1910	9490	1910	1230	-440	1200	0	-110
	Kylie	193		B Pound	6/93	-2825	238	-4451	-125	-3164	0	1388	-825	125	-650	-538
	Kylie	193		Jap Yen	6/93	4788	-8464	-3651	-100	-8476	0	0	-1925	0	-1238	-1713
	Kylie	193		Coffee	6/93	17851	-6413	10521	-2082	-5702	1706	-2138	-2438	4294	4556	-9188
	Kylie	193		Beans	6/93	2510	-3065	8080	-3360	-2895	0	0	0	-1455	-325	-25
	Kylie	193		Copper	6/93	-263	-4338	1112	-3151	-2227	-713	0	-850	763	-363	-563
	Kylie	193		Crude	6/93	-710	1650	-3150	-2300	4470	640	20	0	1830	1730	0
87	Profit Quest	231		\$ Index	9/95	-1710	-5200	3050	-2820	6920	1190	-380	-740	750	210	-190
88	One Nite Stand	261		B Pound	10/97	n/a	n/a	-975	-12	-988	-38	-525	25	350	-200	-425
	One Nite Stand	261		Euro C	12/98	n/a	n/a	n/a	0	-3789	0	-850	1213	-38	-525	-2063
	One Nite Stand	261		Jap Yen	10/97	n/a	n/a	562	4651	3275	0	500	0	-213	725	0
	One Nite Stand	261		S Franc	10/97	n/a	n/a	-1088	-3089	575	313	-538	963	-125	-513	0
89	Second Income	114	*	S&P	2/91	-25878	1287	7988	-27525	5700	-125	1925	10750	-4575	-950	-5900
90	Turtle Trading System	249		Bonds	1/90	16390	7420	-7270	-1070	-4720	150	-1570	-530	-1100	0	0
	Turtle Trading System	249		B Pound	1/90	-3318	2318	-6203	-4888	-9154	-75	-1775	-363	113	-38	-788
	Turtle Trading System	249		Jap Yen	1/90	32949	61	4812	9399	-500	0	6813	0	1050	588	-2600
	Turtle Trading System	249		Crude	1/90	710	2310	-1580	1640	6860	0	2820	630	-560	0	2180
	Turtle Trading System	249		Copper	1/90	-5251	-749	-1715	-3190	1301	0	188	0	0	0	-250
	Turtle Trading System	249		Coffee	1/90	-4706	-4893	24076	-9263	-13950	0	-1406	-581	-244	-3919	-3675
91	Benchmark	182		Coffee	4/93	4293	975	85688	-206	-8738	0	-1556	0	-394	14794	-9806
	Benchmark	182		Cotton	4/93	-12325	-10400	600	12605	-1475	0	0	1670	-1320	-3010	0
	Benchmark	182		O Juice	4/93	-547	5499	1479	-8086	1403	0	1688	0	-53	0	248
	Benchmark	182		Euro \$	4/93	-675	2250	-2650	-900	-875	0	375	-125	0	-275	0
	Benchmark	182		Jap Yen	4/93	30789	-7776	16063	3975	-2538	-5775	7425	-2125	-7713	-5338	0
92	Currency Advantage	216		B Pound	9/94	474	-1576	-1614	-10977	-7539	-4475	-1050	525	0	-138	0
	Currency Advantage	216		Jap Yen	9/94	39601	199	16601	5699	3463	0	7600	2763	0	-2300	0
	Currency Advantage	216		S Franc	9/94	-5738	9638	4837	1663	-675	0	-888	-2275	-3538	3025	0
	Currency Advantage	216		Bonds	5/95	2820	4800	6410	2410	-8940	-2780	-1580	0	0	-3680	-1240
93	Dynamic Breakout Sys	240		Bonds	3/96	n/a	-810	5490	-8230	-8960	-1460	-1580	-1570	0	-3150	0
	Dynamic Breakout Sys	240		Jap Yen	3/96	n/a	-1150	22851	14288	10489	-1575	8038	0	0	1700	0
	Dynamic Breakout Sys	240		S Franc	3/96	n/a	10412	-426	275	3213	-1163	-1575	-1575	-3150	2175	0
	Dynamic Breakout Sys	240		Cattle	3/96	n/a	-1888	-5072	1352	-5116	-2916	0	1524	-888	-1492	-564
	Dynamic Breakout Sys	240		Cotton	3/96	n/a	-4420	-3910	8820	-3285	0	-1260	-1575	-1635	-185	0
	Dynamic Breakout Sys	240		Copper	3/96	n/a	-1425	5414	-5400	-7451	0	188	0	-2450	-1838	-113
	Dynamic Breakout Sys	240		Crude	3/96	n/a	7930	-2000	6930	6120	0	2830	0	-240	0	3860
94	T-Bonds Day_Trade	139	*	Bonds	1/84	4930	-14000	-6730	-1460	2620	-200	2350	680	0	-640	-690
95	Bond & Yen Trdng. Sys.	225		Bonds	8/95	3580	-3870	-7400	-2190	-7570	0	-2100	0	-1210	-3650	0
	Bond & Yen Trdng. Sys.	225		Jap Yen	8/95	8250	5339	9452	4351	10539	0	6225	2413	0	0	0
96	Compass	278		Jap Yen	3/98	n/a	n/a	n/a	11187	-7976	-3525	0	0	-4563	-600	-1538
	Compass	278		\$ Index	3/98	n/a	n/a	n/a	3550	-16600	0	-4530	-4240	0	-2150	-3690
	Compass	278		Bonds	3/98	n/a	n/a	n/a	6620	700	2050	-890	-1580	0	-1280	0

						All Statistics Based On Last 12 Months Performance												
Jan.	Feb.	Mar.	Apr.	May	June	12 Mos		12 Mos			Max	Min.	%Chng	Comb-	Total	Total	%Chng	
2000	2000	2000	2000	2000	2000	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Net	Max	Min.Req	
						P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	P/L	DD	Cap.	
						(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)
														%Chng.			%Chng.	
-1695	4630	570	-2045	0	980	-2395	6530	25	28	1349	-658	5	4455	-53.8%	-17.1%	-26170	31950	-48.0%
1830	-1430	-1385	-930	-1505	3680	-7220	12595	26	27	1194	-819	7	2835	-254.7%	-17.1%	-44735	65145	-128.8%
-6638	0	0	0	0	2231	-29738	37575	9	33	2663	-6283	5	14400	-206.5%	-18.2%	-18094	68475	-30.2%
0	-3290	0	2430	0	13030	11170	8110	7	57	5428	-3505	2	10125	110.3%	-18.2%	8670	16590	20.6%
-1913	6288	-4863	0	125	-5563	5750	10300	9	44	5235	-3031	2	8700	66.1%	-18.2%	41525	10300	114.6%
0	4213	0	0	1625	-2150	4750	6200	10	40	3275	-1392	4	5064	93.8%	-18.2%	33788	6200	160.1%
-2788	-1413	0	0	5000	-1175	3313	5488	9	67	1663	-2226	2	4860	68.2%	-18.2%	-9825	21388	-48.5%
480	800	0	0	-3220	-940	-4440	7530	10	40	1093	-1469	3	7500	-59.2%	-18.2%	13790	8290	44.1%
63	1788	-1388	-1275	675	913	4400	3313	25	36	1576	-612	8	5064	86.9%	-19.2%	23188	17888	41.0%
-1600	2638	2738	-1725	-2975	-3088	-7038	9463	36	31	2017	-1171	6	8700	-80.9%	-19.2%	29588	25825	30.5%
23975	2875	-4800	-4800	-5050	-9350	-15350	24000	41	20	5625	-1828	11	75000	-20.5%	-20.5%	-44463	54825	-5.1%
1210	3980	-1830	1870	2970	-560	4170	4810	21	48	1518	-1000	6	7500	55.6%	-21.4%	22940	27420	28.5%
-1425	9075	-6988	-3900	1863	-4863	-9050	15063	23	35	2833	-2116	4	8700	-104.0%	-21.4%	51750	24013	55.3%
525	1300	-375	100	725	-888	-3025	4413	22	41	394	-505	4	4050	-74.7%	-21.4%	-13363	18363	-30.7%
-1070	5380	-360	2450	0	3830	6970	4750	22	50	1606	-972	4	10125	68.8%	-21.4%	2040	20040	1.9%
-7350	5138	-4706	2156	-5175	3394	-8625	15863	21	33	4280	-2753	3	14400	-59.9%	-21.4%	150488	18694	97.2%
318	-835	-1725	-3730	-3225	-2125	-15420	16330	66	33	283	-492	6	75000	-20.6%	-21.6%	28998	16753	5.9%
410	530	1100	610	860	-1490	-2380	8040	55	67	320	-791	3	7500	-31.7%	-21.6%	-10620	24750	-21.5%
0	1790	0	0	790	0	-1630	4210	4	50	1290	-2105	2	7500	-21.7%	-21.7%	-5140	11630	-24.9%
-963	-288	-263	13	5350	-1475	-600	7075	28	39	1272	-859	6	4860	-12.3%	-23.5%	14725	35200	24.7%
-5463	2425	1788	-7150	2263	-3563	-4563	13513	33	33	2400	-1406	5	8700	-52.4%	-23.5%	40825	25463	38.3%
-2920	-300	1910	-1240	870	-1230	70	4250	27	37	921	-537	5	8100	0.9%	-23.5%	-6840	15240	-6.9%
0	0	-830	-540	-2470	-1510	-1560	5460	14	43	938	-900	4	7500	-20.8%	-24.3%	-7550	25920	-14.0%
1175	-2325	0	0	100	600	-950	5288	14	50	873	-1009	3	4860	-19.5%	-24.3%	-17125	18150	-49.2%
0	900	0	1188	0	-988	-3775	4875	8	38	708	-1180	3	8700	-43.4%	-24.3%	-15225	21263	-24.4%
-3656	2925	-1444	2700	-1350	0	-4031	14250	15	40	3097	-2513	4	14400	-28.0%	-24.3%	-13388	35531	-13.0%
0	-390	-970	0	0	0	-3165	3165	7	14	95	-543	5	2835	-111.6%	-24.3%	2540	8145	12.5%
288	-1125	-275	0	0	-413	-3250	3250	12	17	713	-468	6	4050	-80.2%	-24.3%	-14263	15775	-49.1%
0	-920	-830	-160	1990	-330	3970	1920	18	50	1151	-710	3	10125	39.2%	-24.3%	-3570	10110	-4.9%
-1500	2320	-770	-4210	580	1210	-1530	4980	16	56	766	-1206	2	6000	-25.5%	-25.5%	-2130	11850	-7.2%
0	0	0	-238	1088	0	38	1050	11	55	271	-317	2	4860	0.8%	-28.0%	-1125	2213	-8.4%
425	1788	-300	0	-1663	-550	-2563	2925	13	31	910	-690	4	6600	-38.8%	-28.0%	-4088	4088	-39.1%
863	-3813	0	-25	0	-1913	-3875	5888	12	42	1255	-1452	4	8700	-44.5%	-28.0%	3600	5888	15.0%
113	1125	-250	0	-1475	-275	-663	2000	14	43	450	-421	3	5064	-13.1%	-28.0%	-4363	4363	-31.3%
11650	-750	-2575	-13700	-1025	-5700	-10975	33925	156	20	4100	-1106	24	37500	-29.3%	-29.3%	-62645	74170	-17.4%
-2340	-1130	0	210	-1230	300	-7240	7690	18	22	170	-566	7	7500	-96.5%	-30.2%	18560	20820	23.2%
-400	-13	-3281	-413	4538	-1175	-3669	7031	20	15	1571	-493	7	4860	-75.5%	-30.2%	21750	40038	42.0%
0	6613	-2438	-2075	-75	0	7875	6913	11	36	4347	-1362	6	8700	90.5%	-30.2%	52313	14350	56.4%
-570	5350	-600	740	-1470	420	8940	1970	17	41	1874	-419	4	10125	88.3%	-30.2%	13040	13040	12.1%
-1000	-88	-250	-425	-75	0	-1900	2088	13	15	194	-208	7	4050	-46.9%	-30.2%	-6400	12363	-14.8%
-6919	2756	-3600	-225	-1800	600	-19013	20419	24	17	1688	-1289	11	14400	-132.0%	-30.2%	14194	51000	9.2%
0	8306	0	1838	-5456	3338	11063	9806	13	46	5050	-2755	3	14400	76.8%	-33.9%	108413	34725	102.7%
-2490	535	0	-170	-3520	-160	-8465	13010	11	46	1153	-2375	2	3000	-282.2%	-33.9%	-915	39330	-4.2%
0	-45	0	488	0	-2235	90	2235	8	50	606	-584	2	2100	4.3%	-33.9%	4073	11640	26.4%
-900	-350	0	0	875	-925	-1325	1700	7	29	625	-515	4	2025	-65.4%	-33.9%	-4625	6500	-31.1%
-2875	8113	0	0	-900	-2413	-11600	19500	15	27	4638	-2744	5	8700	-133.3%	-33.9%	34563	19500	54.2%
0	-150	0	0	3000	-500	-2788	5525	8	38	1175	-1263	2	4860	-57.4%	-34.5%	-15563	25775	-54.1%
-4200	6288	-3088	-1063	-113	-2150	3738	6625	10	40	4175	-2160	4	8700	43.0%	-34.5%	61238	7950	119.0%
0	3713	-1225	0	-75	-75	-1338	6700	10	30	2246	-1154	4	5064	-26.4%	-34.5%	10825	11138	36.1%
400	400	0	3380	-3570	40	-8630	9280	11	36	1055	-1837	6	7500	-115.1%	-34.5%	8150	10370	20.7%
40	2900	0	0	1010	-1660	-5470	7870	11	46	812	-1590	5	7500	-72.9%	-35.1%	-10220	18110	-30.9%
-3138	6788	-8438	0	988	-4213	150	11663	11	46	3830	-3173	2	8700	1.7%	-35.1%	38463	11663	100.1%
-3550	3225	0	-3188	488	-2325	-10638	10638	14	21	1963	-1501	5	5064	-210.1%	-35.1%	8125	14263	36.3%
-736	-508	-1228	-252	220	140	-6700	7060	16	19	628	-661	10	1725	-388.4%	-35.1%	-13088	15448	-171.8%
-305	2720	0	-280	-1800	505	-3815	6360	13	39	1414	-1362	4	3000	-127.2%	-35.1%	-1955	14305	-14.8%
0	1213	0	125	-975	-1863	-5713	5900	12	33	381	-904	5	4050	-141.1%	-35.1%	-10363	16838	-57.9%
0	6360	-1210	720	-780	6560	18100	1270	8	63	4066	-743	1	10125	178.8%	-35.1%	30630	5970	68.5%
-1290	490	-520	-960	-170	-420	-1370	4790	47	40	426	-338	5	3750	-36.5%	-36.5%	-31390	36380	-61.2%
40	860	2920	0	-5850	630	-8360	8990	11	46	1012	-2239	5	7500	-111.5%	-36.6%	-18850	27330	-50.3%
0	3363	-4138	0	-4088	-1338	2438	9563	7	43	4000	-2395	4	8700	28.0%	-36.6%	31725	9563	72.9%
-2850	8113	-3875	125	2250	-1663	-8125	13075	20	25	2985	-1537	8	8700	-93.4%	-36.8%	5313	15563	26.2%
-1060	4460	-2430	-4510	5480	1700	-10970	18150	31	13	2910	-837	19	6000	-182.8%	-36.8%	-9410	23140	-67.2%
0	-2070	-1700	2220	1400	-1780	-3630	7520	15	33	1308	-1016	4	7500	-48.4%	-36.8%	5390	7970	30.8%

Rank by % Chng	Sys	Comm- odity	Sys. Rel.	----- (6)Net \$Profit/Loss Per Year -----					July	Aug.	Sept.	Oct.	Nov.	Dec.	
				1995	1996	1997	1998	1999							
Col.17 (1)	System Name (2)	# (3)	Day Trd. (4)	Tested Date (5)	1995	1996	1997	1998	1999	1999	1999	1999	1999	1999	
	Compass	278	T Notes	3/98	n/a	n/a	n/a	7770	430	770	460	-2300	-490	-540	0
	Compass	278	Coffee	3/98	n/a	n/a	n/a	-9693	469	-4838	919	0	1350	11250	0
	Compass	278	Copper	3/98	n/a	n/a	n/a	-3625	-4738	-688	-2850	0	-675	-750	-1463
	Compass	278	H Oil	3/98	n/a	n/a	n/a	6679	-5990	0	0	0	-1021	1226	-2701
97	Serendipity	297	Bonds	1/99	n/a	n/a	n/a	n/a	-3270	-1340	80	-1580	0	0	0
98	Avanti	264	Bonds	11/97	n/a	n/a	0	2260	-6630	0	-2650	0	-1330	-1320	-1330
	Avanti	264	T Notes	11/97	n/a	n/a	0	6600	-7650	-500	-3410	0	-620	-2540	-1140
	Avanti	264	B Pound	11/97	n/a	n/a	-1400	-11539	-2837	1225	-1325	-1256	-1106	3063	0
	Avanti	264	Euro C	12/98	n/a	n/a	n/a	0	-1613	0	-1463	-513	0	0	0
	Avanti	264	Jap Yen	11/97	n/a	n/a	1338	2850	-1551	-188	5875	1450	0	0	-1325
	Avanti	264	S Franc	11/97	n/a	n/a	-1438	9964	-63	1325	-1338	-2213	-400	2250	0
	Avanti	264	Cotton	11/97	n/a	n/a	0	3325	-805	0	-1390	-1145	0	1090	0
99	Trend One	299	Coffee	4/99	n/a	n/a	n/a	n/a	-18919	0	3581	-4256	-4594	-6788	-14100
	Trend One	299	Jap Yen	4/99	n/a	n/a	n/a	n/a	14700	-513	9025	0	0	6925	0
	Trend One	299	Bonds	4/99	n/a	n/a	n/a	n/a	-5560	950	-2690	-1230	390	870	-1860
	Trend One	299	Euro C	4/99	n/a	n/a	n/a	n/a	-1937	-2950	2375	-6600	588	6888	0
	Trend One	299	S Franc	4/99	n/a	n/a	n/a	n/a	1725	-75	-738	-4775	313	4500	0
100	Sierra Hotel	255	Jap Yen	1/97	n/a	n/a	27400	21200	-11413	-1375	9513	0	-1888	-4825	-2038
	Sierra Hotel	255	Euro C	1/97	n/a	n/a	n/a	n/a	38	-363	-950	-6538	-213	5875	0
	Sierra Hotel	255	Beans	1/97	n/a	n/a	-1712	-800	-3110	75	995	-350	-2600	0	-2530
	Sierra Hotel	255	Coffee	1/97	n/a	n/a	60318	-6131	-11794	0	2756	0	844	16031	-18038
	Sierra Hotel	255	Bonds	1/97	n/a	n/a	350	-838	-8813	-1231	-1994	-88	-494	-963	-3525
	Sierra Hotel	255	B Pound	1/97	n/a	n/a	3388	-925	-6088	238	-150	-4900	675	3175	-1950
	Sierra Hotel	255	S Franc	1/97	n/a	n/a	2075	1850	1313	-38	-1250	-4713	50	4075	0
101	Delta Threshold	136	* S&P	10/90	-2938	11664	-11199	-21325	-31650	-1650	-2475	-4475	-2675	125	-6225
102	Directional Movement	82	T-Bills	6/88	-500	-725	1125	-1000	-2175	-725	-475	-275	-650	-200	0
	Directional Movement	82	Euro C	12/98	n/a	n/a	n/a	0	4712	250	-1963	-6838	650	7388	0
	Directional Movement	82	Sugar	6/88	-1444	2374	-3786	1871	-3684	-1467	-661	-403	-347	-616	0
	Directional Movement	82	Corn	6/88	1037	3487	837	-1465	-7263	-225	-2925	-525	688	-175	-225
103	STC S&P DayTrade	258	* S&P	4/97	n/a	n/a	20671	43856	1864	-6063	-1968	-6368	4283	-11355	-2653
104	FT S&P DayTrade	171	* S&P	6/92	-2770	16247	24154	40673	-2499	-9470	1100	-1893	4260	-6348	-998
105	XS Bonds	267	Bonds	11/97	n/a	n/a	2920	-2380	1310	-10	-1860	0	1160	-1670	-2040
106	CatScan	212	S Franc	10/94	-11351	13426	10338	-548	3413	-1475	-1388	2275	-2700	1763	-1075
	CatScan	212	Bonds	10/94	18050	7060	3000	-4210	-5280	770	-4710	-1110	0	-4520	660
	CatScan	212	Cotton	10/94	8285	-2885	-10135	-1185	2735	545	-470	930	-945	200	50
	CatScan	212	\$ Index	10/94	470	-370	3360	-2650	-530	-540	-840	-1250	-120	340	0
	CatScan	212	Jap Yen	10/94	23000	400	16202	3150	2814	-7450	1763	0	4100	3175	-2600
	CatScan	212	T Notes	10/94	1960	-3780	1730	-4260	-3820	-470	-1140	-280	-870	-3280	530
107	Support/Resistance	140	* S&P	1/84	-12278	13127	33042	27882	-31080	-9853	7863	-7155	-15065	-18398	-19290
108	ETS - Daily	257	S&P	3/97	n/a	n/a	17938	8700	-27900	-13300	-5975	0	1125	7875	0
	ETS - Daily	257	B Pound	3/97	n/a	n/a	-7138	-2100	388	-200	0	0	0	4563	-1350
	ETS - Daily	257	Jap Yen	3/97	n/a	n/a	-888	14863	438	-3013	0	0	11300	-2988	-1275
	ETS - Daily	257	Euro C	1/99	n/a	n/a	n/a	n/a	10400	-750	-2363	-3750	0	1813	0
	ETS - Daily	257	Beans	11/97	n/a	n/a	-1050	3500	350	-1200	-525	-138	-888	0	-450
	ETS - Daily	257	Bonds	3/97	n/a	n/a	6963	1563	-13719	-806	-2088	-1244	0	-4588	-669
	ETS - Daily	257	S Franc	3/97	n/a	n/a	-4388	1350	6225	1275	-2825	-2925	0	1350	0
109	The Mystery System	196	B Pound	11/93	-2624	3348	938	-8514	-389	1488	-1763	-413	2250	863	-913
	The Mystery System	196	Euro C	12/98	n/a	n/a	n/a	0	1987	-2288	4475	-3425	1713	6913	-3338
	The Mystery System	196	Jap Yen	11/93	32838	375	23164	12400	18113	-3088	6800	0	0	6925	0
	The Mystery System	196	S Franc	11/93	575	15850	-2101	2325	-3201	-1163	-1075	-1500	-2975	-463	0
	The Mystery System	196	Coffee	11/93	4049	-11121	72432	16613	-32232	0	56	0	169	-25069	-5344
110	PULSAR Volatility	102b	Bonds	1/89	140	5920	-1800	1890	3340	1390	630	-1400	-700	-910	440
111	EVE T Bond	288	Bonds	3/98	n/a	n/a	n/a	4650	-3940	0	-1050	-1470	0	450	80
112	The Big Blue	242	* S&P	8/96	n/a	5553	23177	7895	-450	-3995	-2270	-4955	3410	1270	648
113	Lil Gapper	247	B Pound	1/91	-14532	-6057	-10839	-10350	-8525	-381	-581	156	-506	-4606	-750
	Lil Gapper	247	Jap Yen	1/91	-10588	-11189	-1413	-4338	-6002	-88	-1100	-300	138	25	-338
	Lil Gapper	247	S Franc	1/91	-15200	-17677	-9639	-8714	-14265	-788	488	50	-1425	-2863	-1263
114	Black or White	124	Euro\$	5/90	-200	-1625	50	-1175	-1400	0	225	0	-525	-950	0
	Black or White	124	B Pound	5/90	-16764	-1950	576	-6862	-6926	-2225	-1063	0	0	900	-1138
	Black or White	124	Euro C	12/98	n/a	n/a	n/a	0	4225	-1075	-1075	0	-1175	4300	-1988
	Black or White	124	H Oil	5/90	-1331	4033	-4011	10146	643	1201	0	2050	0	-932	0
	Black or White	124	Cattle	5/90	2020	-752	-2396	-1052	-4160	-1680	0	892	-1072	0	0
	Black or White	124	Cotton	12/92	1085	-3330	415	10395	4045	0	0	965	0	1890	0
115	Reverse Trend Entry	123	Cattle	8/89	-1896	-620	448	-3908	-4	-780	0	-524	0	1052	0
116	NCR	204	Bonds	12/93	-4540	-400	840	4470	-2140	300	1780	-140	-2260	-740	-20

						All Statistics Based On Last 12 Months Performance												
Jan.	Feb.	Mar.	Apr.	May	June	12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng		
2000	2000	2000	2000	2000	2000	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Max	Min.Req	Cap.Since	
						P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release
						(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)
0	1500	0	610	650	-650	10	3440	22	36	958	-548	8	4860	0.2%	-36.8%	10310	3780	90.9%
0	-10294	-8531	2813	-1725	4556	-4500	18825	22	27	4203	-1860	8	14400	-31.3%	-36.8%	-22406	33413	-66.7%
0	888	-738	138	0	-1838	-7975	7975	29	17	465	-429	10	4050	-196.9%	-36.8%	-9913	10575	-104.9%
11941	0	1940	-8	1987	2785	16149	2995	18	44	2880	-686	3	6300	256.3%	-36.8%	19333	6481	131.5%
430	1270	0	-1240	170	-680	-2890	3800	12	50	667	-1149	2	7500	-38.5%	-38.5%	-3320	6860	-29.5%
-1310	0	0	0	-580	0	-8520	8520	7	0	0	-1217	7	7500	-113.6%	-43.3%	-6260	8520	-31.3%
0	-580	0	-660	-1110	350	-10210	10850	13	7.7	640	-904	12	4860	-210.1%	-43.3%	-3050	11870	-23.5%
-4500	1738	0	-2894	2325	-319	-3050	6281	13	39	1800	-1508	3	4860	-62.8%	-43.3%	-19425	21431	-149.9%
-1450	0	0	0	0	0	-3425	3425	4	0	0	-856	4	6600	-51.9%	-43.3%	-3063	6075	-29.3%
0	5638	-2088	0	-1325	0	8038	3413	7	43	4321	-1235	2	8700	92.4%	-43.3%	4863	12038	21.0%
0	4213	0	-2175	-1325	0	338	3950	11	27	2596	-933	5	5064	6.7%	-43.3%	9175	4325	67.9%
-445	75	475	70	-1470	2010	-730	4090	11	46	1014	-968	3	3000	-24.3%	-43.3%	3235	4090	40.4%
-10031	5756	-4519	4106	-4594	4650	-30788	39769	27	30	2698	-2754	9	14400	-213.8%	-45.1%	-23550	39769	-130.8%
-2875	8113	-5600	-2288	-863	-9713	2213	18463	14	29	6219	-2270	6	8700	25.4%	-45.1%	1475	18463	13.6%
2440	3960	-2100	1400	1460	1640	5230	4990	22	50	1269	-794	5	7500	69.7%	-45.1%	3240	5560	34.6%
-1288	1000	-3050	0	6638	-1900	1700	7175	20	40	2589	-1584	4	6600	25.8%	-45.1%	-538	9413	-6.5%
0	4213	0	-3513	1763	900	2588	5588	14	36	2445	-1070	6	5064	51.1%	-45.1%	5088	5588	80.4%
-1425	9075	-8300	-11075	-1038	2788	-10588	22725	20	35	3350	-2618	6	8700	-121.7%	-48.5%	27213	30938	87.3%
-2825	-4100	-3538	0	6300	2238	-4113	12650	18	33	2610	-1646	5	6600	-62.3%	-48.5%	-1888	13425	-8.0%
0	1120	-575	425	-2063	2875	-2620	6570	18	44	790	-893	3	2835	-92.4%	-48.5%	-3833	10683	-37.7%
-7350	5138	0	2156	-1481	-1050	-994	25388	15	47	4524	-4088	5	14400	-6.9%	-48.5%	39806	31294	77.1%
1175	3988	-2619	738	1163	1644	-2206	8294	19	47	1185	-1289	3	7500	-29.4%	-48.5%	-3213	16844	-12.0%
-300	2800	-838	613	0	1600	963	5613	16	44	1555	-1105	4	4860	19.8%	-48.5%	250	11463	1.4%
-2063	-3575	-363	-475	1613	2050	-4688	8350	18	33	1352	-1065	6	5064	-92.6%	-48.5%	2425	11313	13.4%
4700	5325	225	-2700	-4925	-4425	-19175	19800	134	15	2823	-662	20	37500	-51.1%	-51.1%	-56913	72263	-15.3%
0	1100	-425	-275	400	-75	-1600	2425	18	28	410	-281	4	1014	-157.8%	-55.4%	-13950	15225	-112.3%
-5313	5725	0	0	4513	-2800	1613	8800	16	38	3146	-1726	5	6600	24.4%	-55.4%	6838	11075	65.4%
-258	-101	-1288	-426	0	2005	-3562	5566	20	20	795	-421	5	1800	-197.9%	-55.4%	-12410	17494	-56.3%
0	1025	-588	-1300	-563	2250	-2563	5213	23	30	668	-452	7	1620	-158.2%	-55.4%	-12188	18738	-61.4%
4345	8405	1515	-5625	7203	-13155	-21435	27413	131	36	2380	-1588	6	37500	-57.2%	-57.2%	69078	28313	55.3%
21775	148	-4838	-11605	-1190	-13750	-22808	34233	172	22	2749	-950	20	37500	-60.8%	-60.8%	71070	34233	23.2%
-1750	1290	0	5040	-4840	-340	-5020	7260	13	31	2453	-1650	4	7500	-66.9%	-66.9%	1250	7260	6.3%
-813	1988	-1025	-3425	-800	-175	-6850	8688	24	38	1167	-1157	4	5064	-135.3%	-69.9%	12275	16850	41.6%
1080	2050	0	0	-680	-620	-7080	10340	15	53	884	-2020	3	7500	-94.4%	-69.9%	20400	14690	46.6%
0	-555	870	575	-1670	-650	-1120	4990	17	47	962	-981	3	3000	-37.3%	-69.9%	-2240	29630	-12.8%
-1480	4350	0	-2600	1890	-1270	-1520	4000	15	33	1802	-1052	4	6000	-25.3%	-69.9%	1380	11090	3.9%
-788	6150	-2088	-4038	-1063	-3063	-5900	10250	19	37	2298	-1829	4	8700	-67.8%	-69.9%	35600	13488	70.1%
0	4220	0	0	-600	-180	-2070	6040	14	43	1215	-1172	4	4860	-42.6%	-69.9%	-6270	15080	-22.1%
11315	-11673	8670	25488	-6828	3690	-31235	68733	248	37	2915	-1889	9	37500	-83.3%	-83.3%	17388	77548	3.4%
-11800	0	-700	-30600	0	-31925	-85300	85300	12	25	6758	-11730	5	75000	-113.7%	-84.9%	-76288	136400	-29.8%
0	763	-1088	-1088	4888	-1300	5188	2763	10	40	2684	-925	2	4860	106.7%	-84.9%	-6675	12063	-40.2%
0	5175	-2025	-1875	-3213	-1113	975	8225	11	27	6179	-2198	4	8700	11.2%	-84.9%	11363	12750	38.2%
-5000	4613	-825	0	2288	1363	-2613	10238	14	29	3481	-1656	6	6600	-39.6%	-84.9%	12838	10238	129.7%
-1100	200	-1075	-125	-2463	3113	-4650	7763	14	21	1267	-768	4	2835	-164.0%	-84.9%	1350	9263	17.9%
144	2019	0	1769	19	-556	-6000	10725	15	40	977	-1318	8	7500	-80.0%	-84.9%	-1800	16556	-7.0%
-613	3388	0	-2775	0	1713	-1413	7563	13	31	2384	-1218	5	5064	-27.9%	-84.9%	4900	7563	28.3%
688	-1175	-313	-413	4100	-1775	2625	3938	22	41	1506	-840	4	4860	54.0%	-85.8%	-12138	15450	-37.0%
-3075	275	-2600	-5325	-988	-1475	-9138	17188	26	39	2266	-1990	4	6600	-138.5%	-85.8%	-11200	22638	-107.2%
-5388	5600	-7213	-5325	988	-4138	-4838	15688	10	40	5078	-4192	2	8700	-55.6%	-85.8%	68275	15688	116.3%
0	4213	0	0	1625	-525	-1863	10113	10	40	2375	-1894	5	5064	-36.8%	-85.8%	25450	17888	74.5%
0	7669	0	1838	-4744	4650	-20775	30675	15	40	2903	-4244	6	14400	-144.3%	-85.8%	71756	35869	73.8%
-210	-240	-2740	-470	-580	-1670	-6460	8960	65	65	227	-695	4	7500	-86.1%	-86.1%	8730	11010	10.0%
-820	-1890	0	-610	0	-1360	-6670	6670	9	22	265	-1028	5	7500	-88.9%	-88.9%	-3970	10500	-22.7%
-5998	-2825	-2325	-4500	-8858	-4195	-34593	35625	86	21	1639	-942	10	37500	-92.2%	-92.2%	7473	36080	5.0%
2331	494	-2450	-856	738	-1588	-8000	8713	143	36	263	-238	11	4860	-164.6%	-100.3%	-100263	103094	-213.4%
-1063	-538	-275	-613	1050	1200	-1900	4250	102	30	420	-210	8	8700	-21.8%	-100.3%	-70088	78213	-83.3%
-2300	950	-488	-2650	1525	-13	-8775	10388	133	35	353	-295	9	5064	-173.3%	-100.3%	-115000	116575	-234.9%
0	400	0	-100	-625	0	-1575	1950	9	44	200	-474	3	2025	-77.8%	-101.1%	425	6025	2.0%
0	-1400	0	0	4850	338	263	5463	9	44	1738	-1335	3	4860	5.4%	-101.1%	-10688	38000	-21.3%
0	-1075	-2275	-1075	-1075	-1075	-7588	8563	11	9.1	4300	-1189	7	6600	-115.0%	-101.1%	-2350	9675	-22.5%
-11508	0	811	0	-8908	-71	-17359	20609	9	44	1176	-4408	3	6300	-275.5%	-101.1%	-4973	20698	-7.6%
-248	0	-1072	0	-656	-796	-4632	4632	9	11	892	-690	6	1725	-268.5%	-101.1%	-13104	15604	-73.5%
0	1245	-2805	1140	0	3680	6115	2805	6	83	1784	-2796	1	3000	203.8%	-101.1%	49585	18430	215.6%
0	0	0	0	-872	-772	-1896	1896	7	29	526	-590	3	1725	-109.9%	-109.9%	-14772	17992	-77.3%
-1520	-1920	-2790	-2030	1120	-2150	-10370	12870	76	40	434	-509	6	7500	-138.3%	-138.3%	-7860	13820	-15.7%

Rank by % Chng		Sys	Comm- odity	Sys. Rel.	<----- (6)Net \$Profit/Loss Per Year ----->					July	Aug.	Sept.	Oct.	Nov.	Dec.	
Col.17 (1)	System Name (2)	# (3)	Day Trd.	Tested (4)	Date (5)	1995	1996	1997	1998	1999	1999	1999	1999	1999	1999	
117	BondPat	121	*	Bonds	3/91	-17170	7590	-8060	-12350	5970	800	3470	-460	-910	-1710	250
118	Belly Trader	234		Bellies	12/95	0	18740	-1224	-5760	-7584	-6164	-1132	2912	0	0	-6244
119	Feeder Trader	235		Feeder	12/95	-1310	1410	-5085	10605	-10175	-495	-200	925	-1705	-105	-915
120	Murlantic Cattle Method	34		Cattle	6/82	-872	-1280	-512	-192	-4380	-160	-1072	232	-752	-172	-640
121	Arcs	279		Corn	3/98	n/a	n/a	n/a	-4288	-337	0	-275	0	-825	763	0
122	TBond 2000	251	*	Bonds	11/96	n/a	2970	-4810	-21830	-4590	410	-4080	900	-710	-2110	-2790

						<----- All Statistics Based On Last 12 Months Performance ----->												
Jan.	Feb.	Mar.	Apr.	May	June	12 Mos Net	Max	12 Mos Total	% Wins	Avg. Win	Avg. Loss	Max Con.	Min. Req'd	%Chng Min.Req	Comb- ined	Total Net	Total Max	%Chng Min.Req Cap.Since
2000	2000	2000	2000	2000	2000	P/L (8)	DD (9)	Trds (10)	(11)	(12)	(13)	(14)	Cap. \$ (15)	Cap. (16)	%Chng. (17)	P/L (18)	DD (19)	Release (20)
-2560	-2210	-2970	2520	650	-3360	-6490	11670	137	44	328	-340	9	3750	-173.1%	-173.1%	-36550	44310	-102.6%
-1972	-1848	-1248	744	0	3596	-11356	16180	14	43	1613	-2632	3	5400	-210.3%	-210.3%	3444	26320	13.7%
-415	240	-50	220	-635	-975	-4110	4565	23	39	360	-525	4	1824	-225.3%	-225.3%	-6170	12015	-72.5%
-504	-428	-940	-644	576	-644	-5148	5148	36	11	386	-209	16	1725	-298.4%	-298.4%	-17208	19064	-73.0%
-1150	-425	0	-88	0	-3800	-5800	5938	9	22	450	-957	5	1620	-358.0%	-358.0%	-10088	10088	-266.9%
-2400	-1230	-2160	-580	-3460	550	-17660	21090	211	34	465	-368	12	3750	-470.9%	-470.9%	-37540	43730	-267.0%