

TABLE 2: Trading Systems for US Treasury Bills, Notes and Bonds

Rank on Ratio	(25) System Name (1)	Sys. Rel. Date (2) (3)
	Trading Systems for US Bonds	
	1 Swing Catcher	12/86
	2 ROCM	12/87
	3 TRADEX 21	5/85
	4 Watch and Wait	4/87
	5 Ultimate III	7/88
	6 Scooter	11/85
	7 Essex % Eurotrader	3/83
	8 Universal	9/87
	9 Dual Thrust-Stay In	5/82
	10 QUAD	11/83
	11 PULSAR Volatility	12/84
	12 1-2-3 System	11/85
	13 Talon Trading System	5/83
	14 T-Bonds Day_Trade	12/79
	15 Price Surge Trigger Pt.	5/86
	16 QUANTUM	11/83
	17 Miracle Trading Method	5/82
	18 BondPat	2/87
	19 Pattern Probability	12/87
	20 Reaction Trend System	6/74
	21 Trender	12/82
	22 Trend Balance Point	6/74
	23 Volatility Tamer System	12/85
	24 PULSAR Impulse Pattern	12/84
	25 Right Times Futures Prog.	8/88
	26 ACE - Bonds	3/86
	27 Gann Pivot System	12/86
	28 Dual Cross System	4/87
	29 Squeeze	7/88
	30 Grand Combo **	2/88
	31 Grand Cayman System	7/88
	Trading Systems for Euro\$	
	1 Universal	9/87
	2 Swing Catcher	12/86
	3 Black or White	4/86
	4 Volatility Movement	6/74
	5 1-2-3 System	11/85

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6 Essex % Eurotrader	3/83
7 Grand Cayman System	7/88
Trading Systems for T-Bills	
1 Parabolic Stop	6/74
2 Directional Movement	6/74

Source : FUTURES TRUTH COMPANY, *91993 Master Performance Table, April/May 1993

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	<-----Net \$Profit/Loss Per Year----->					12 Mos Net	
	1987	1988	1989	1990	1991	1992 P/L	
	(4)	(5)	(6)	(7)	(8)	(9)	(10)
n/a		n/a	n/a	n/a	6589	12750	13868
n/a		n/a	n/a	n/a	n/a	4631	2675
n/a		n/a	88	14570	8800	70	3645
n/a		n/a	n/a	n/a	990	620	810
n/a		n/a	n/a	n/a	n/a	3550	1660
n/a		n/a	-1520	11240	-1070	3250	2110
	24225	4840	3025	7810	-13430	9895	-1785
n/a		n/a	n/a	n/a	1640	2190	-240
	21100	-9660	11160	1920	7740	-3690	-11980
	2070	-2690	-1360	1590	1740	2030	2620
n/a		n/a	-4820	5320	2230	-880	-2820
n/a		n/a	-1490	1980	-2010	2840	2610
	7960	-3240	-90	-3960	6720	-7230	-11550
	1080	1130	150	-4480	-1360	1170	-3760
n/a		n/a	n/a	3370	1640	-8100	-13370
	-510	1120	420	-6360	2100	-5260	-3870
	-9270	10110	-3460	-2540	-3630	1370	-1970
n/a		n/a	n/a	n/a	5550	-7590	-12160
n/a		n/a	n/a	n/a	n/a	-275	3388
	-13000	-9390	-2170	-21340	13470	-8000	-7670
	-11180	-12400	-2000	5850	-5920	-4430	4000
	-6340	-23780	-13230	-9410	-14120	-12040	-11370
n/a		n/a	n/a	-580	-1330	-740	-730
n/a		n/a	-7280	-3760	960	1270	-310
n/a		n/a	n/a	n/a	n/a	-350	2680
n/a		n/a	n/a	-8824	-4779	-7856	-7225
n/a		n/a	n/a	n/a	2250	-9370	-5470
n/a		n/a	n/a	n/a	-1810	-4540	-7210
n/a		n/a	n/a	n/a	n/a	-2710	-2860
n/a		n/a	n/a	n/a	n/a	-5340	-4090
n/a		n/a	n/a	n/a	n/a	-3050	3710
n/a		n/a	n/a	n/a	275	5800	6450
n/a		n/a	n/a	n/a	5675	1675	1325
n/a		n/a	n/a	-1875	5425	2075	2050
	2950	2050	7325	-1800	200	6325	4000
n/a		n/a	-1125	-425	2425	3125	3425

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n/a

2825	1700	2150	-5450	1950	-975	2050
	n/a	n/a	n/a	n/a	-775	-1875
4250	-800	-3025	825	-2225	2075	3350
-3550	275	-5625	-425	150	2750	3200

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Max DD	Ratio (10)/(11) (11)	12 Mos					Ratio (15)/(16) (16)	Max Con. Loss (17) (18)
		Total Trds (12)	% Wins (13)	Avg. Win (14)	Avg. Loss (15)			
2094		6.62	43	61	949	-657.380441264162	1.44	2
2918		0.92	36	56	478	-439.487373737373	1.09	5
3735		0.98	31	36	1439	-625.717741935484	2.30	6
1100		0.74	12	83.3	204	-613.365269461077	0.33	1
6350		0.26	55	45.5	645	-483.106755629691	1.34	4
4670		0.45	18	38.9	1874	-1001.25004546281	1.87	4
8240		-0.22	33	36	1587	-977.204545454545	1.62	5
7340		-0.03	68	42.6	896	-671.124410739905	1.34	7
14910		-0.80	100	42	585	-630.172413793103	0.93	5
4060		0.65	122	46.7	358	-273.378217943591	1.31	5
4150		-0.68	74	74.3	188	-691.798086023767	0.27	3
5700		0.46	32	37.5	1414	-717.9	1.97	6
11550		-1.00	81	42	549	-643.401021711366	0.85	3
5280		-0.71	44	50	330	-500.90909090909	0.66	5
14580		-0.92	106	39.6	569	-581.880919655129	0.98	5
4900		-0.79	110	59.1	231	-419.811291398088	0.55	3
5230		-0.38	5	40	1630	-1743.33333333333	0.93	3
12860		-0.95	143	39.9	300	-340.657179758677	0.88	8
2513		1.35	9	22	3488	-501.173789173789	6.96	6
11870		-0.65	72	43.1	674	-697.753563757078	0.97	6
8690		0.46	8	50	3268	-2268	1.44	3
12700		-0.90	172	57.6	214	-446.624177270732	0.48	5
1330		-0.55	2	50	595	-1325	0.45	1
4100		-0.08	38	65.8	316	-631.830101569713	0.50	4
1740		1.54	11	36.4	1505	-478.276157804459	3.15	3
9719		-0.74	88	36	767	-559.722301136363	1.37	6
11870		-0.46	12	8.3	6395	-1075.91966557615	5.94	11
9230		-0.78	22	54.5	528	-1352.71928071928	0.39	5
5290		-0.54	30	43.3	508	-556.079952968842	0.91	6
6600		-0.62	49	53.1	296	-513.103172185718	0.58	5
3030		1.22	5	40	3550	-1130	3.14	2
975		6.62	11	54.5	1308	-278.013986013986	4.70	3
1400		0.95	32	50	341	-258.1875	1.32	4
1075		1.91	6	66.7	1050	-1077.12712712712	0.97	1
1575		2.54	7	85.7	929	-1571.4995004995	0.59	1
1250		2.74	23	39.1	775	-253.057399871492	3.06	4

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1525	1.34	12	33	1344	-406.995024875621	3.30	4
2000	-0.94	5	20	125	-500	0.25	4
800	4.19	19	36.8	846	-213.62691538974	3.96	4
1200	2.67	9	55.6	940	-376.316316316316	2.50	3

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Min. Req'd Cap. \$ (19)	%Chng Min. Req Cap. (20)	Comb-ined %Chng. (21)	Last Issue Comb-ined %Chng. (22)	Avg Net P/L (23)	Total Max DD (24)
6075	228%	46.5%	66.2%	9670	3025
6075	44%	44.0%	76.2%	4631	2918
6075	60%	-14.6%	-44.2%	5882	7388
6075	13%	10.0%	-0.7%	805	1090
6075	47%	6.3%	-17.5%	3550	6350
6075	35%	75.9%	50.2%	2975	6060
6075	-29%	-48.2%	-4.2%	6061	13765
6075	-4%	77.4%	104.9%	1915	7340
6075	-197%	-104.0%	-47.0%	4762	####
6075	43%	25.4%	-0.8%	563	7370
6075	-46%	-14.7%	-38.9%	463	11010
6075	43%	89.8%	108.6%	330	8390
6075	-190%	-84.3%	-78.7%	27	16290
6075	-62%	-123.8%	39.5%	-385	10620
6075	-220%	-59.8%	-12.8%	-1030	14570
6075	-64%	-63.7%	-130.4%	-1415	19980
6075	-32%	86.7%	100.5%	-1237	16470
6075	-200%	-400.3%	-223.9%	-1020	12860
6075	56%	161.6%	45.3%	-275	2513
6075	-126%	-25.0%	-42.0%	-6738	47010
6075	66%	-64.2%	-62.0%	-5013	33780
6075	-187%	-317.8%	-314.0%	-13153	85910
6075	-12%	-18.0%	-41.7%	-883	5300
6075	-5%	2.9%	-5.7%	-2203	11040
6075	88%	55.2%	-10.8%	-350	1740
6075	-119%	-118.9%	-134.7%	-7153	29543
6075	-90%	19.1%	22.8%	-3560	11870
6075	-119%	-31.2%	-17.4%	-3175	9230
6075	-81%	31.2%	41.3%	-2710	5290
6075	-67%	-16.1%	-29.8%	-5340	6600
6075	105%	90.0%	31.5%	-3050	3030
2325	277%	77.4%	104.9%	3038	975
2325	57%	46.5%	66.2%	3675	1400
2325	88%	118.1%	87.9%	1875	1875
2325	172%	9.6%	88.9%	2842	6050
2325	147%	89.8%	108.6%	1000	3250

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2325	88%	-48.2%	-4.2%	367 10825
2325	-138%	90.0%	31.5%	-775 2000
2025	165%	58.9%	18.0%	183 9175
2025	158%	10.8%	26.1%	-1071 12775

Ratio
(23)/(24)

(25)

3.20

1.59

0.80

0.74

0.56

0.49

0.44

0.26

0.24

0.08

0.04

0.04

0.00

-0.04

-0.07

-0.07

-0.08

-0.08

-0.11

-0.14

-0.15

-0.15

-0.17

-0.20

-0.20

-0.24

-0.30

-0.34

-0.51

-0.81

-1.01

3.12

2.63

1.00

0.47

0.31

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0.03
-0.39

0.02
-0.08