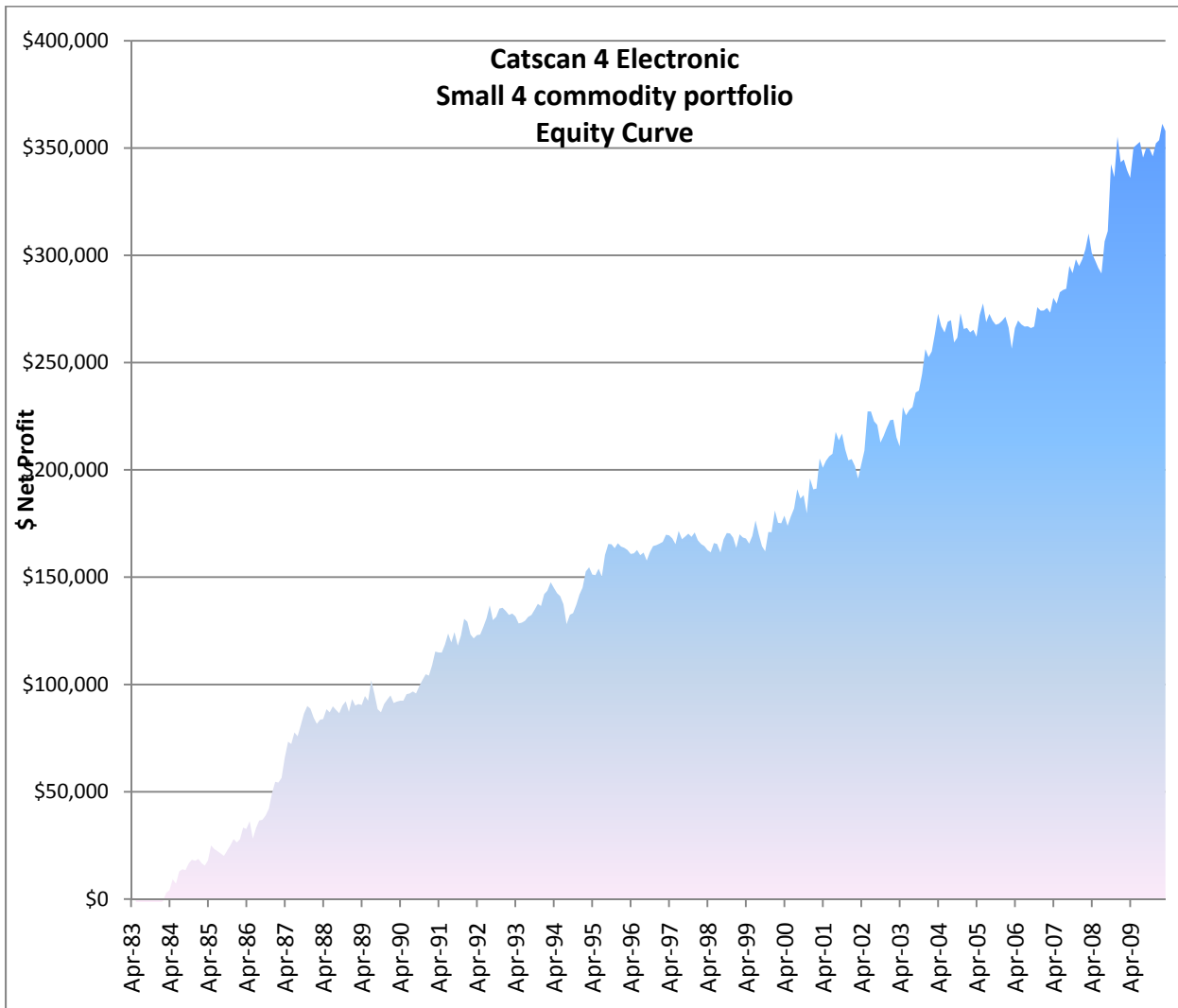


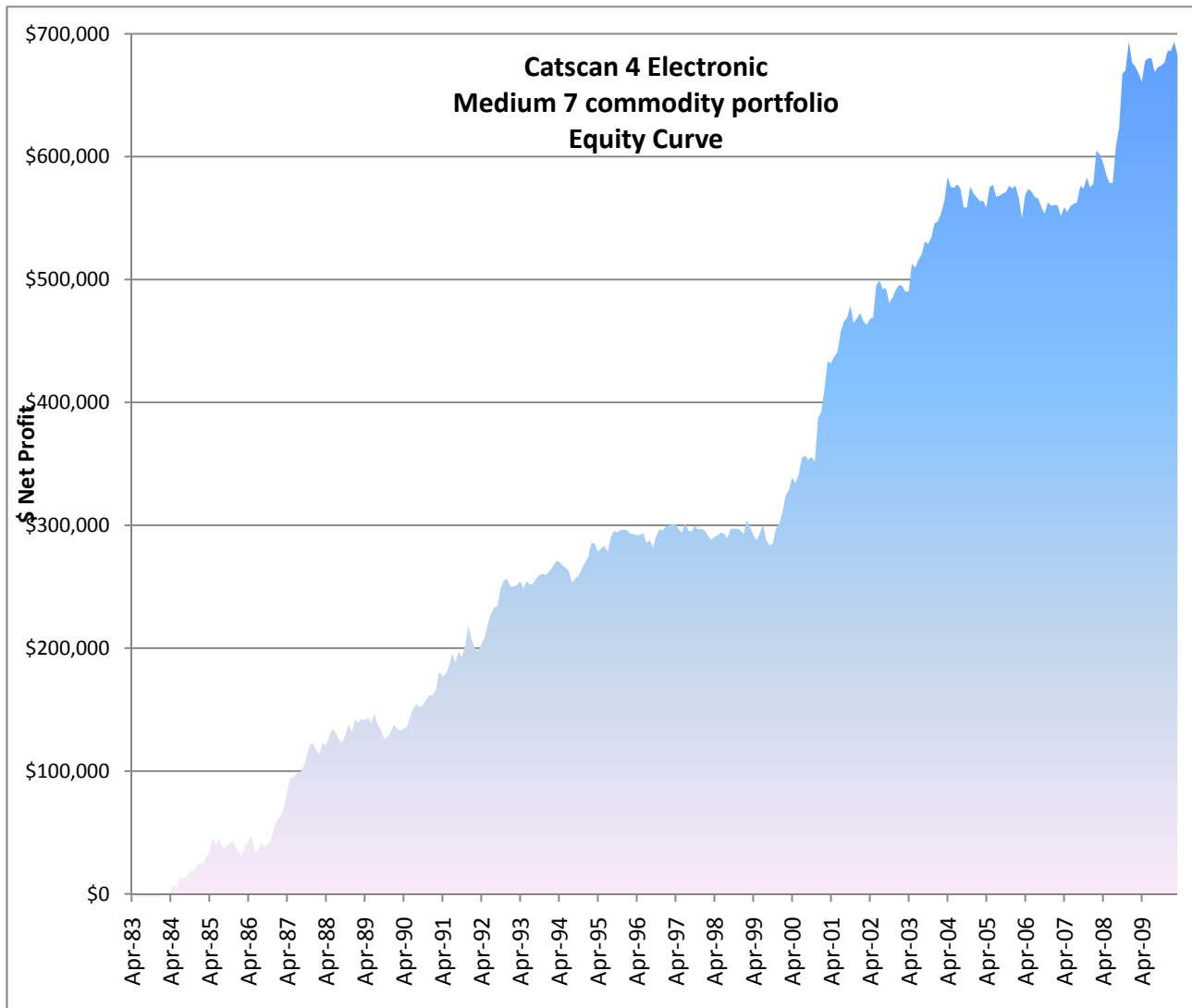
Catscan 4 Electronic Small Portfolio

Commodity Name	Symbol	Start Date	End Date	Years	Net	Max	Avg Yr PL/		# Trades	Sharpe
				Data	Profit	Drawdown	Max DD	% Wins		Ratio
US \$ Index	DX	4/16/1986	3/31/2010	24.0	104,395	(12,025)	0.36	40.8	233	0.53
Cotton	CT	4/15/1983	3/31/2010	27.0	78,845	(16,155)	0.18	37.1	412	0.37
Euro FX C	FN	4/19/1999	3/31/2010	11.0	81,412	(13,613)	0.55	40.5	116	0.58
T Notes 10 yr C	TY	4/15/1983	3/31/2010	27.0	91,725	(8,769)	0.39	42.2	332	0.51
TOTAL		4/15/1983	3/31/2010	27.0	356,378	(28,895)	0.46	39.8	1,093	



Catscan 4 Electronic Medium Portfolio

Commodity Name	Symbol	Start Date	End Date	Years of Data	Net Profit	Max Drawdown	Avg Yr PL/Max DD	% Wins	# Trades	Sharpe Ratio
British Pd C	BN	4/15/1983	3/31/2010	27.0	128,075	(22,094)	0.21	40.2	353	0.42
Cotton	CT	4/15/1983	3/31/2010	27.0	78,845	(16,155)	0.18	37.1	412	0.37
Euro FX C	FN	4/19/1999	3/31/2010	11.0	81,412	(13,613)	0.55	40.5	116	0.58
T Notes 2 yr C	TU	1/3/1991	3/31/2010	19.3	37,988	(9,137)	0.22	42.2	206	0.40
Palladium E	ZA	4/15/1983	3/31/2010	27.0	155,800	(21,755)	0.27	31.4	341	0.34
US \$ Index	DX	4/16/1986	3/31/2010	24.0	104,395	(12,025)	0.36	40.8	233	0.53
T Notes 10 yr C	TY	4/15/1983	3/31/2010	27.0	91,725	(8,769)	0.39	42.2	332	0.51
TOTAL		4/15/1983	3/31/2010	27.0	678,240	(43,786)	0.57	38.7	1,993	



Catscan 4 Electronic Large Portfolio

Commodity Name	Symbol	Start Date	End Date	Years of Data	Net Profit	Max Drawdown	Avg Yr PL/Max DD	% Wins	# Trades	Sharpe Ratio
Natural Gas E	ZN	4/16/1991	3/31/2010	19.0	317,930	(26,115)	0.64	39.3	318	0.77
Euro FX C	FN	4/19/1999	3/31/2010	11.0	81,412	(13,613)	0.55	40.5	116	0.58
GoldmanSach C.I.	GI	4/16/1993	3/31/2010	17.0	196,450	(28,037)	0.41	34.9	238	0.31
T Notes 10 yr C	TY	4/15/1983	3/31/2010	27.0	91,725	(8,769)	0.39	42.2	332	0.51
US \$ Index	DX	4/16/1986	3/31/2010	24.0	104,395	(12,025)	0.36	40.8	233	0.53
T Notes 5 yr C	FB	4/17/1989	3/31/2010	21.0	53,594	(7,648)	0.33	39.1	235	0.51
Palladium E	ZA	4/15/1983	3/31/2010	27.0	155,800	(21,755)	0.27	31.4	341	0.34
Coffee	KC	4/15/1983	3/31/2010	27.0	203,704	(29,963)	0.25	37.0	487	0.43
Japanese Yen C	JN	4/15/1983	3/31/2010	27.0	112,150	(18,438)	0.23	38.9	471	0.40
T Notes 2 yr C	TU	1/3/1991	3/31/2010	19.3	37,988	(9,137)	0.22	42.2	206	0.40
Crude Oil E	ZU	4/13/1984	3/31/2010	26.0	109,680	(19,585)	0.22	30.3	314	0.28
British Pd C	BN	4/15/1983	3/31/2010	27.0	128,075	(22,094)	0.21	40.2	353	0.42
S&P 400	MD	5/28/1992	3/31/2010	17.9	224,375	(59,275)	0.21	31.8	321	0.30
Euro Bobl	UB	4/19/1999	3/31/2010	11.0	16,040	(6,935)	0.21	39.1	92	0.40
Cotton	CT	4/15/1983	3/31/2010	27.0	78,845	(16,155)	0.18	37.1	412	0.37
Copper E	ZK	4/17/1989	3/31/2010	21.0	99,050	(32,175)	0.15	34.0	285	0.29
RBOB Gas E	ZB	4/16/1985	3/31/2010	25.0	130,708	(36,067)	0.15	27.6	399	0.26
Rough Rice E	ZR	4/15/1987	3/31/2010	23.0	50,760	(15,495)	0.14	32.6	310	0.34
Orange Juice	JO	4/15/1983	3/31/2010	27.0	37,642	(11,513)	0.12	35.8	550	0.25
Euro \$ C	EC	4/15/1983	3/31/2010	27.0	32,569	(10,795)	0.11	33.0	270	0.27
TOTAL		4/15/1983	3/31/2010	27.0	2,262,892	(110,212)	0.76	35.1	6,283	

