TAS 5 System Portfolio

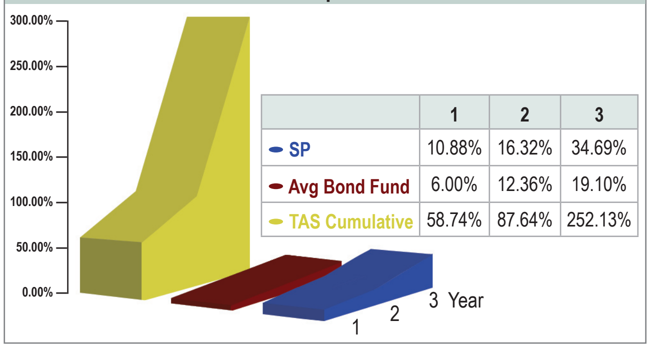
This TAS sample 5 system portfolio provides the investor with participation in five products with a very low correlation to each other. Such diversification supports our main goal: higher profits with lower risks.

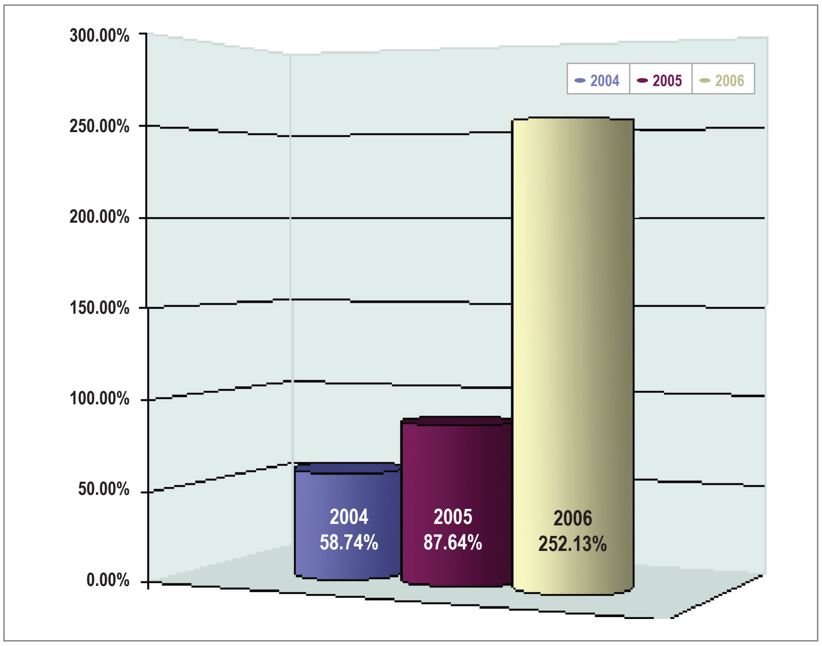
TAS 5 Portfolio General Information			
Mgt/Perf Fees:	0.0/0.0%	Account Size:	US $25,000.00
Systematic:	100%	Styles:	Multiple automated intraday and overnight trading strategies
Discretionary:	0%	Markets:	Dow 30, Gold, Euro Currency, Soybeans, NASDAQ Futures
Avg Holding Period:	Short	Description:	Information herein is based on a Historical Simulation.
Avg Trading Freq:	20-30x/week		

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2004	3.74%	(1.48%)	4.93%	9.08%	(3.37%)	6.62%	7.25%	7.84%	(3.33%)	6.28%	13.49%	(2.34%)	48.72%
2005	(1.65%)	5.75%	(4.12%)	(5.93%)	1.69%	8.19%	5.66%	(0.73%)	4.36%	2.52%	2.02%	0.02%	17.80%
2006	5.15%	7.08%	9.15%	1.34%	1.05%	3.40%	11.46%	6.66%	7.24%	8.95%	3.72%	0.11%	65.30%

Notes: The performance data includes simulated data. The performance is net of all brokerage fees and possible slippage.

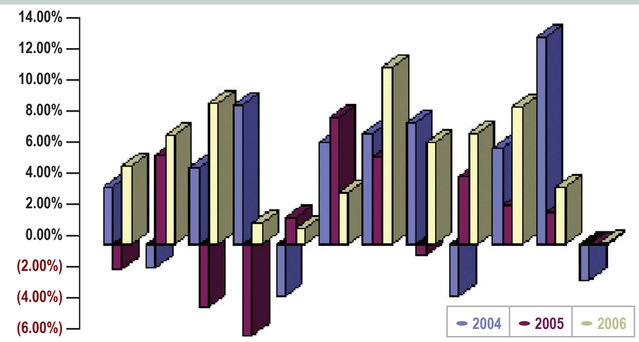
TAS Performance Compared to Benchmarks





Index	Linear Correlation Analysis				
	Dow	Euro	NAS	Soy	Gold
Dow		(0.051)	(0.109)	(0.161)	0.015
Euro	(0.051)		0.317	0.617	0.329
NASDAQ	(0.109)	0.317		0.042	0.384
Soy	(0.161)	0.617	0.042		0.399
Gold	0.015	0.329	0.384	0.399	

TAS Monthly Performance Chart



TAS Performance Statistics	
Cumulative P/L	252.13%
Avg Annual Return	54.87%
Avg Monthly Return	3.66%
Avg Weekly Return	0.84%
Avg Daily Return	0.17%
Best 12-Month Period	87.66%
Worst 12-Month Period	15.42%
% Years Profitable	100.00%
% Months Profitable	77.78%
% Weeks Profitable	54.19%
% Days Profitable	45.42%

Cumulative Annual Return Statistics Comparison			
	2004	**2005**	**2006**
SP	10.88%	16.32%	34.69%
Avg Bond Fund	6.00%	12.36%	19.10%
TAS Cumulative	58.74%	87.64%	252.13%

TAS Risk/Return Analysis	Monthly	Annual
TAS Average RoR	3.66%	54.87%
Standard Deviation	4.67%	23.70%
Best Period	13.49%	87.66%
Worst Period	5.93%	15.42%

TAS Largest Drawdowns			
05/13/05	(11.79%)	Maximum Drawdown %	(11.79%)
01/18/05	(7.65%)	Months in Max Drawdown	3.06
02/07/06	(6.16%)	Max Drawdown Date	05/13/05
03/01/04	(6.05%)	Average Months to Recovery	0.15
10/14/04	(6.04%)	Longest Period Between Equity Peaks (months)	3.19
		Average Months to New Equity Peak	0.40

PAST PERFORMANCE MAY NOT BE INDICATIVE OF FUTURE RESULTS. THERE IS A RISK OF LOSS IN TRADING FUTURES AND OPTIONS. ONE SHOULD CAREFULLY CONSIDER THE FINANCIAL SUITABILITY FOR THIS OR ANY OTHER SUCH ENDEAVOR PRIOR TO TRADING. HYPOTHETICAL OR SIMULATED PERFORMANCE RESULTS HAVE CERTAIN LIMITATIONS. UNLIKE AN ACTUAL PERFORMANCE RECORD, SIMULATED RESULTS DO NOT REPRESENT ACTUAL TRADING. ALSO, SINCE THE TRADES HAVE NOT BEEN EXECUTED, THE RESULTS MAY HAVE UNDER-OR-OVER COMPENSATED FOR THE IMPACT, IF ANY, OF CERTAIN MARKET FACTORS SUCH AS LACK OF LIQUIDITY. SIMULATED TRADING PROGRAMS IN GENERAL ARE ALSO SUBJECT TO THE FACT THAT THEY ARE DESIGNED WITH THE BENEFIT OF HINDSIGHT. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFIT OR LOSSES SIMILAR TO THOSE SHOWN.

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