

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 02/08/2017 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR THURSDAY 02/09/2017 |
|---------|------------------------------------|------------------------|-------------|----------------|------------------------------------|------------|-------------------|--|
| ZNH '17 | MARCH 2017 10-YEAR T-NOTE | FLAT | | | 125.1150 | | | BUY 1 CONTRACT OF THE MARCH 10-YEAR T-NOTE AT 124.28 IF FILLED, PLACE PROTECTIVE STOPS AT 123.31 |
| ZBH '17 | MARCH 2017 30-YEAR T-BOND | FLAT | | | 153.0900 | | | BUY 1 CONTRACT OF THE MARCH 30-YEAR T-BOND AT 151.24 IF FILLED, PLACE PROTECTIVE STOPS AT 151.00 |
| DXH '17 | MARCH 2017 DOLLAR INDEX | FLAT | | | 100.2650 | | | BUY 1 CONTRACT OF THE MARCH DOLLAR INDEX AT 100.00 IF FILLED, PLACE PROTECTIVE STOPS AT 98.91 |
| CCN '17 | JULY 2017 COCOA | FLAT | | | 2025.0000 | | | SELL SHORT 1 CONTRACT OF JULY COCOA AT 2120.00 IF FILLED, PLACE PROTECTIVE STOPS FOR JULY COCOA AT 2201.00 |
| QGM '17 | JUNE 2017 E-MINI NATURAL GAS | LONG | 1 at 3.3900 | -200.00 | 3.3100 | | | PLACE PROTECTIVE STOPS FOR THE JUNE E-MINI NATURAL GAS AT 3.1490 |
| YIK '17 | MAY 2017 MINI SILVER | LONG | 1 at 17.00 | 774.00 | 17.774 | | | PLACE PROTECTIVE STOPS FOR MAY MINI SILVER AT 16.99 |
| A6H '17 | MARCH 2017 AUSTRALIAN DOLLAR | FLAT | | | 0.7626 | | | WAIT FOR THE NEXT SIGNAL. |
| E6H '17 | MARCH 2017 EURO FX | FLAT | | | 1.06985 | | | WAIT FOR THE NEXT SIGNAL. |
| ZWN '17 | JULY 2017 WHEAT | FLAT | | | 4.5600 | | | WAIT FOR THE NEXT SIGNAL. |
| CTN '17 | JULY 2017 COTTON | FLAT | | | 77.2100 | | | WAIT FOR THE NEXT SIGNAL. |

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|-----------------------------------|---------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | (3,016) |
| Current Open Trade Equity | 574 |
| YTD Net Profit/Loss | (2,442) |
| Total Ending Balance | 17,558 |
| Previous Day's Performance | |
| Beginning Balance | 17,585 |
| Daily Realized Profit/Loss | 0 |
| Change in Open Trade Equity | (26) |
| Daily Net Profit/Loss | (26) |
| Ending Balance | 17,559 |

574.00 0.00

| | | |
|--------|--|-----|
| YTD | | YTD |
| Actual | | |
| -12.2% | | |

| | | |
|--------|--|-----|
| YTD | | YTD |
| ROR | | |
| -0.15% | | |

** If close is too close to call on an "ENTRY" do not take the trade.
 ** If you are in a trade and the exit is too close to call, Exit the trade especially if the trade would result in holding a losing position overnight.
 If the price objective is surpassed, exit contract on the close.

* Beginning Balance - The \$20,000.00 Initial Investment (resets annually)

Maintain a bank reserve of \$30,000.
 Annualized returns do not consider money market returns on bank balances.

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