

| SYMBOL  | DESCRIPTION                        | POSITION<br>END OF Day | ENTRY PRICE | OPEN<br>EQUITY | CLOSING<br>PRICE FOR<br>02/23/2017 | EXIT PRICE | PROFIT/<br>(LOSS) | SIGNALS FOR FRIDAY 02/24/2017   |
|---------|------------------------------------|------------------------|-------------|----------------|------------------------------------|------------|-------------------|---|
| ZNH '17 | MARCH 2017<br>10-YEAR T-NOTE       | FLAT                   |             |                | 125.0150                           |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| ZBH '17 | MARCH 2017<br>30-YEAR T-BOND       | FLAT                   |             |                | 151.2600                           |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| DXH '17 | MARCH 2017<br>DOLLAR INDEX         | FLAT                   |             |                | 101.0550                           |            |                   | BUY 1 CONTRACT OF THE MARCH DOLLAR INDEX AT 100.80 IF FILLED, PLACE PROTECTIVE STOPS AT 99.79 |
| CCN '17 | JULY 2017<br>COCOA                 | FLAT                   |             |                | 2034.0000                          |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| QGM '17 | JUNE 2017<br>E-MINI NATURAL<br>GAS | FLAT                   |             |                | 2.8950                             |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| YIK '17 | MAY 2017 MINI<br>SILVER            | LONG                   | 1 at 17.00  | 1185.00        | 18.185                             |            |                   | PLACE PROTECTIVE STOPS FOR MAY MINI SILVER AT 17.40   |
| A6H '17 | MARCH 2017<br>AUSTRALIAN<br>DOLLAR | LONG                   | 1 at 0.7660 | 520.00         | 0.7712                             |            |                   | PLACE PROTECTIVE STOPS FOR THE MARCH AUSTRALIAN DOLLAR AT 0.7655                              |
| E6H '17 | MARCH 2017<br>EURO FX              | FLAT                   |             |                | 1.05785                            |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| ZWN '17 | JULY 2017<br>WHEAT                 | FLAT                   |             |                | 4.6700                             |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| CTN '17 | JULY 2017<br>COTTON                | FLAT                   |             |                | 76.9200                            |            |                   | WAIT FOR THE NEXT SIGNAL.   |

|                                   |         |
|-----------------------------------|---------|
| 2015 Beginning Balance*           | 20,000  |
| YTD Realized Profit/Loss          | (5,622) |
| Current Open Trade Equity         | 1,705   |
| YTD Net Profit/Loss               | (3,917) |
| Total Ending Balance              | 16,083  |
| <b>Previous Day's Performance</b> |         |
| Beginning Balance                 | 15,910  |
| Daily Realized Profit/Loss        | 0       |
| Change in Open Trade Equity       | 173     |
| Daily Net Profit/Loss             | 173     |
| Ending Balance                    | 16,083  |

|          |      |
|----------|------|
| 1,705.00 | 0.00 |
|----------|------|

|        |     |
|--------|-----|
| YTD    | YTD |
| Actual |     |
| -19.6% |     |

|       |     |
|-------|-----|
| YTD   | YTD |
| ROR   |     |
| 1.09% |     |

\*\* 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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