

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 02/26/2016 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR MONDAY 02/29/2016 |
|---------|------------------------------------|------------------------|-------------|----------------|------------------------------------|------------|-------------------|---|
| ZNH '16 | MARCH 2016 10-YEAR T-NOTE | FLAT | 1 at 130.24 | | 130.2400 | 130.2300 | -31.25 | THE P & F SWING CHARTS WAS STOPPED OUT OF THE MARCH 10-YEAR T-NOTE AT 130.23 WAIT FOR THE NEXT SIGNAL. |
| ZBH '16 | MARCH 2016 30-YEAR T-BOND | FLAT | | | 165.2000 | | | WAIT FOR THE NEXT SIGNAL. |
| DXH '16 | MARCH 2016 DOLLAR INDEX | FLAT | | | 98.1750 | | | BUY 1 CONTRACT OF THE MARCH DOLLAR INDEX AT 97.60 IF FILLED, PLACE PROTECTIVE STOPS AT 96.80 |
| CCN '16 | JULY 2016 COCOA | FLAT | | | 2886.0000 | | | WAIT FOR THE NEXT SIGNAL. |
| QGN '16 | JULY 2016 E-MINI NATURAL GAS | FLAT | | | 2.0300 | | | THE JULY E-MINI NATURAL GAS PRICE IS EXTREMELY OVER SOLD AND DUE FOR A RALLY. THE JULY E-MINI NATURAL GAS PRICE MUST REMAIN ABOVE 1.960 BUY 1 CONTRACT OF THE JULY E-MINI NATURAL GAS AT 1.9800 IF FILLED, PLACE PROTECTIVE STOPS AT 1.9390 |
| YIK '16 | MAY 2016 MINI SILVER | LONG | 1 at 15.00 | -286.00 | 14.714 | | | THE P & F SWING CHARTS WERE BUYERS OF 1 CONTRACT OF MAY MINI SILVER AT 15.00 PLACE PROTECTIVE STOPS AT 14.19 |
| A6H '16 | MARCH 2016 AUSTRALIAN DOLLAR | FLAT | | | 0.7121 | | | WAIT FOR THE NEXT SIGNAL. |
| E6H '16 | MARCH 2016 EURO FX | FLAT | | | 1.0931 | | | WAIT FOR THE NEXT SIGNAL. |
| ZWN '16 | JULY 2016 WHEAT | FLAT | | | 4.5950 | | | WAIT FOR THE NEXT SIGNAL. |
| CTN '16 | JULY 2016 COTTON | FLAT | | | 57.3300 | | | WAIT FOR THE NEXT SIGNAL. |

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|-----------------------------------|---------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | 599 |
| Current Open Trade Equity | (286) |
| YTD Net Profit/Loss | 313 |
| Total Ending Balance | 20,313 |
| Previous Day's Performance | |
| Beginning Balance | 21,333 |
| Daily Realized Profit/Loss | (31) |
| Change in Open Trade Equity | (989) |
| Daily Net Profit/Loss | (1,020) |
| Ending Balance | 20,313 |

| | |
|---------|---------|
| -286.00 | (31.25) |
|---------|---------|

| YTD | YTD |
|--------|-----|
| Actual | |
| 1.6% | |

| PREV DAY | YTD |
|----------|-----|
| ROR | |
| -4.78% | |

** 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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