

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 03/31/2016 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR FRIDAY 04/01/2016 |
|---------|------------------------------------|------------------------|-------------|----------------|------------------------------------|------------|-------------------|---|
| ZNM '16 | JUNE 2016 10-YEAR T-NOTE | FLAT | | | 130.1250 | | | THE UP-SIDE PRICE TARGET FOR THE JUNE 10-YEAR T-NOTE IS AT 131.12 WAIT FOR THE NEXT SIGNAL. |
| ZBM '16 | JUNE 2016 30-YEAR T-BOND | FLAT | | | 164.1400 | | | WAIT FOR THE NEXT SIGNAL. |
| DXM '16 | JUNE 2016 DOLLAR INDEX | FLAT | | | 94.5800 | | | JUNE DOLLAR INDEX PRICES ARE OVER SOLD AND IS IN NEED OF A RALLY. WAIT FOR THE NEXT SIGNAL. |
| CCN '16 | JULY 2016 COCOA | FLAT | | | 2959.0000 | | | WAIT FOR THE NEXT SIGNAL. |
| QGN '16 | JULY 2016 E-MINI NATURAL GAS | LONG | 2 at 2.04 | 575.00 | 2.1550 | | | BUY AN ADDITIONAL CONTRACT OF THE JULY E-MINI NATURAL GAS AT 2.1200 IF FILLED, PLACE PROTECTIVE STOPS FOR THE JULY E-MINI NATURAL GAS AT 2.0600 |
| YIK '16 | MAY 2016 MINI SILVER | FLAT | | | 15.464 | | | WAIT FOR THE NEXT SIGNAL. |
| A6M '16 | JUNE 2016 AUSTRALIAN DOLLAR | FLAT | | | 0.7650 | | | WAIT FOR THE NEXT SIGNAL. |
| E6M '16 | JUNE 2016 EURO FX | FLAT | | | 1.14120 | | | WAIT FOR THE NEXT SIGNAL. |
| ZWN '16 | JULY 2016 WHEAT | FLAT | 1 at 4.72 | | 4.8075 | 4.6400 | -400.00 | THE P & F SWING CHARTS WAS STOPPED OUT OF JULY WHEAT AT 4.64 WAIT FOR THE NEXT SIGNAL. |
| CTN '16 | JULY 2016 COTTON | FLAT | | | 4.8075 | | | WAIT FOR THE NEXT SIGNAL. |

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|-----------------------------------|--------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | 1,134 |
| Current Open Trade Equity | 575 |
| YTD Net Profit/Loss | 1,709 |
| Total Ending Balance | 21,709 |
| Previous Day's Performance | |
| Beginning Balance | 22,434 |
| Daily Realized Profit/Loss | (400) |
| Change in Open Trade Equity | (325) |
| Daily Net Profit/Loss | (725) |
| Ending Balance | 21,709 |

575.00 (400.00)

| | | |
|--------|--|-----|
| YTD | | YTD |
| Actual | | |
| 8.5% | | |

| | | |
|----------|--|-----|
| PREV DAY | | YTD |
| ROR | | |
| -3.23% | | |

** 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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