

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 03/31/2016 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR MONDAY 04/03/2017 |
|---------|--------------------------|---------------------------|-------------|----------------|------------------------------------|------------|-------------------|--|
| LBK '17 | MAY 2017 LUMBER | FLAT | 1 at 373.00 | | 375.4000 | 379.0000 | -660.00 | THE P & F SWING CHARTS WAS STOPPED OUT OF MAY LUMBER AT 379.00 WAIT FOR THE NEXT SIGNAL. |
| OJK '17 | MAY 2017 ORANGE JUICE | FLAT | | | 157.0000 | | | WAIT FOR THE NEXT SIGNAL. |
| ZCN '17 | JULY 2017 CORN | SHORT | 1 at 170.00 | -87.50 | 3.7175 | | | THE P & F SWING CHARTS WAS SHORT SELLERS OF 1 CONTRACT OF JULY CORN AT 3.70 PLACE PROTECTIVE STOPS FOR JULY CORN AT 3.78 |
| ZSN '17 | JULY 2017 SOYBEANS | FLAT | | | 9.5700 | | | JULY SOY BEANS HAS REACHED THE DOWN SIDE PRICE TARGET OF 9.55 WAIT FOR THE NEXT SIGNAL. |
| OK '17 | MAY 2017 OATS | FLAT | | | 2.2425 | | | THE NEXT DOWN SIDE PRICE TARGET FOR THE MAY OAT CONTRACT IS AT 2.20 WAIT FOR THE NEXT SIGNAL. |
| ZFM '17 | JUNE 2017 5-YEAR T-NOTE | LONG | 1 at 117.20 | 100.00 | 117.232 | | | PLACE PROTECTIVE STOPS FOR THE JUNE 5-YEAR T-NOTE AT 117.07 |
| YGM '17 | JUNE 2017 MINI GOLD | FLAT | | | 1251.2000 | | | PRICE SUPPORT LEVELS FOR JUNE MINI GOLD ARE BELOW 1230.00 WAIT FOR THE NEXT SIGNAL. |
| SBV '17 | OCTOBER 2017 SUGAR | FLAT | | | 17.1100 | | | SELL SHORT 1 CONTRACT OF OCTOBER SUGAR AT 17.70 IF FILLED, PLACE PROTECTIVE STOPS AT 18.31 |
| QMM '17 | JUNE 2017 MINI CRUDE OIL | FLAT | 1 at 50.00 | | 51.0700 | 51.2500 | -625.00 | THE P & F SWING CHARTS WAS STOPPED UT OF THE JUNE MINI CRUDE OIL CONTRACT AT 51.25 WAIT FOR THE NEXT SIGNAL. |
| KCN '17 | JULY 2017 COFFEE | FLAT | | | 141.6500 | | | WAIT FOR THE NEXT SIGNAL. |

| | |
|-----------------------------------|---------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | (497) |
| Current Open Trade Equity | 13 |
| YTD Net Profit/Loss | (485) |
| Total Ending Balance | 19,516 |
| Previous Day's Performance | |
| Beginning Balance | 20,787 |
| Daily Realized Profit/Loss | (1,285) |
| Change in Open Trade Equity | 615 |
| Daily Net Profit/Loss | (671) |
| Ending Balance | 20,117 |

| | |
|-------|-----------|
| 12.50 | -1,285.00 |
|-------|-----------|

| YTD | YTD |
|--------|-----|
| Actual | |
| -2.4% | |

| YTD | 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.