

| SYMBOL  | DESCRIPTION                | POSITION<br>END OF<br>Day | ENTRY PRICE | OPEN<br>EQUITY | CLOSING<br>PRICE FOR<br>05/13/2016 | EXIT PRICE | PROFIT/<br>(LOSS) | SIGNALS FOR MONDAY 05/16/2016  |
|---------|----------------------------|---------------------------|-------------|----------------|------------------------------------|------------|-------------------|--|
| LBN '16 | JULY 2016<br>LUMBER        | FLAT                      |             |                | 302.5000                           |            |                   | WAIT FOR THE NEXT SIGNAL.  |
| OJN '16 | JULY 2016<br>ORANGE JUICE  | FLAT                      |             |                | 145.3500                           |            |                   | WAIT FOR THE NEXT SIGNAL.  |
| ZCN '16 | JULY 2016<br>CORN          | FLAT                      |             |                | 3.9075                             |            |                   | BUY 1 CONTRACT OF JULY CORN AT 3.82 IF FILLED, PLACE PROTECTIVE STOPS AT 3.74  |
| ZSN '16 | JULY 2016<br>SOYBEANS      | LONG                      | 1 at 10.75  | -500.00        | 10.6500                            |            |                   | PLACE PROTECTIVE STOPS FOR JULY SOY BEANS AT 10.54   |
| ON '16  | JULY 2016<br>OATS          | FLAT                      |             |                | 1.9525                             |            |                   | WAIT FOR THE NEXT SIGNAL.  |
| FVM '16 | JUNE 2016<br>5-YEAR T-NOTE | LONG                      | 2 at 120.23 | 1156.25        | 121.095                            |            |                   | PLACE PROTECTIVE STOPS FOR THE JUNE 5-YEAR T-NOTE AT 120.30  |
| GCM '16 | JUNE 2016<br>GOLD          | FLAT                      |             |                | 1272.7000                          |            |                   | WAIT FOR THE NEXT SIGNAL.  |
| SBV '16 | OCTOBER 2016<br>SUGAR      | LONG                      | 1 at 16.75  | 268.80         | 16.9900                            |            |                   | THE P & F SWING CHARTS WERE BUYERS OF 1 CONTRACT OF OCTOBER SUGAR AT 16.75 PLACE PROTECTIVE STOPS FOR OCTOBER SUGAR AT 16.39 |
| CLN '16 | JULY 2016<br>CRUDE OIL     | FLAT                      |             |                | 46.9000                            |            |                   | WAIT FOR THE NEXT SIGNAL.  |
| KCN '16 | JULY 2016<br>COFFEE        | FLAT                      |             |                | 130.1000                           |            |                   | WAIT FOR THE NEXT SIGNAL.  |

|                                   |          |
|-----------------------------------|----------|
| 2015 Beginning Balance*           | 20,000   |
| YTD Realized Profit/Loss          | 5,860 *  |
| Current Open Trade Equity         | 925 *    |
| YTD Net Profit/Loss               | 6,785    |
| Total Ending Balance              | 26,785   |
| <b>Previous Day's Performance</b> |          |
| Beginning Balance                 | 26,535   |
| Daily Realized Profit/Loss        | 0        |
| Change in Open Trade Equity       | 250      |
| Daily Net Profit/Loss             | 250      |
| Ending Balance                    | 26,785 * |

|        |      |
|--------|------|
| 925.05 | 0.00 |
|--------|------|

| YTD    | YTD |
|--------|-----|
| Actual |     |
| 33.9%  |     |

| PREV DAY | YTD |
|----------|-----|
| ROR      |     |
| 0.94%    |     |

\*\* 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.