

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 05/23/2016 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR TUESDAY 05/24/2016 |
|---------|----------------------------|---------------------------|-------------|----------------|------------------------------------|------------|-------------------|--|
| LBN '16 | JULY 2016 LUMBER | FLAT | | | 298.1000 | | | WAIT FOR THE NEXT SIGNAL. |
| OJN '16 | JULY 2016 ORANGE JUICE | FLAT | | | 147.6500 | | | WAIT FOR THE NEXT SIGNAL. |
| ZCN '16 | JULY 2016 CORN | FLAT | | | 3.9775 | | | WAIT FOR THE NEXT SIGNAL. |
| ZSN '16 | JULY 2016 SOYBEANS | FLAT | | | 10.5850 | | | WAIT FOR THE NEXT SIGNAL. |
| ON '16 | JULY 2016 OATS | LONG | 1 at 1.91 | -75.00 | 1.8950 | | | PLACE PROTECTIVE STOPS FOR JULY OATS AT 1.86 |
| FVM '16 | JUNE 2016 5-YEAR T-NOTE | FLAT | | | 120.145 | | | WAIT FOR THE NEXT SIGNAL. |
| GCM '16 | JUNE 2016 GOLD | FLAT | | | 1251.5000 | | | SELL SHORT 1 CONTRACT OF JUNE GOLD AT 1264.00 IF FILLED, PLACE PROTECTIVE STOPS AT 1276.00 |
| SBV '16 | OCTOBER 2016 SUGAR | LONG | 1 at 17.05 | 44.80 | 17.0900 | | | THE P & F SWING CHARTS WERE BUYERS OF 1 CONTRACT OF OCTOBER SUGAR AT 17.05 PLACE PROTECTIVE STOPS AT 16.59 |
| CLN '16 | JULY 2016 CRUDE OIL | FLAT | | | 48.0800 | | | WAIT FOR THE NEXT SIGNAL. |
| KCN '16 | JULY 2016 COFFEE | FLAT | | | 122.1500 | | | WAIT FOR THE NEXT SIGNAL. |

| | |
|-----------------------------------|----------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | 4,521 * |
| Current Open Trade Equity | (30) * |
| YTD Net Profit/Loss | 4,491 |
| Total Ending Balance | 24,491 |
| Previous Day's Performance | |
| Beginning Balance | 24,383 |
| Daily Realized Profit/Loss | 0 |
| Change in Open Trade Equity | 108 |
| Daily Net Profit/Loss | 108 |
| Ending Balance | 24,491 * |

| | YTD | YTD |
|--------|-------|-----|
| Actual | | |
| | 22.5% | |

| | PREV DAY | YTD |
|-----|----------|-----|
| ROR | | |
| | 0.44% | |

0.00

** 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.