

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 05/26/2016 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR FRIDAY 05/27/2016 |
|---------|------------------------------------|------------------------|-------------|----------------|------------------------------------|------------|-------------------|--|
| ZNM '16 | JUNE 2016 10-YEAR T-NOTE | SHORT | 1 at 129.23 | -171.87 | 129.2850 | | | THE P & F SWING CHARTS WERE SHORT SELLERS OF 1 CONTRACT OF THE JUNE 10-YEAR T-NOTE AT 129.23 PLACE PROTECTIVE STOPS FOR THE JUNE 10-YEAR T-NOTE AT 130.08 |
| ZBM '16 | JUNE 2016 30-YEAR T-BOND | FLAT | | | 164.1800 | | | WAIT FOR THE NEXT SIGNAL. |
| DXM '16 | JUNE 2016 DOLLAR INDEX | LONG | 1 at 93.75 | 1410.00 | 95.1600 | | | PLACE PROTECTIVE STOPS FOR THE JUNE DOLLAR INDEX AT 94.59 |
| CCN '16 | JULY 2016 COCOA | FLAT | | | 2916.0000 | | | WAIT FOR THE NEXT SIGNAL. |
| QGN '16 | JULY 2016 E-MINI NATURAL GAS | FLAT | | | 2.1500 | | | BUY 1 CONTRACT OF JULY E-MINI NATURAL GAS AT 2.1200 IF FILLED, PLACE PROTECTIVE STOPS AT 2.0590 |
| YIZ '16 | DEC. 2016 MINI SILVER | FLAT | | | 16.459 | | | WAIT FOR THE NEXT SIGNAL. |
| A6M '16 | JUNE 2016 AUSTRALIAN DOLLAR | FLAT | | | 0.7210 | | | WAIT FOR THE NEXT SIGNAL. |
| E6M '16 | JUNE 2016 EURO FX | FLAT | | | 1.11950 | | | WAIT FOR THE NEXT SIGNAL. |
| ZWN '16 | JULY 2016 WHEAT | FLAT | | | 4.8125 | | | BUY 1 CONTRACT OF JULY WHEAT AT 4.65 IF FILLED, PLACE PROTECTIVE STOPS AT 4.59 |
| CTN '16 | JULY 2016 COTTON | LONG | 1 at 61.60 | 1365.00 | 64.3300 | 62.9000 | | JULY COTTON HAS BROKEN OUT OF A 3-COLUMN SWING REVERSE h TO THE UP-SIDE AT 63.40 THE UP-SIDE PRICE TARGET IS 64.70 TO 64.80 EXIT THIS MARKET IF PRICES REACH THOSE PRICE LEVELS. IF NOT, PLACE PROTECTIVE STOPS FOR JULY COTTON AT 63.90 |

| | |
|-----------------------------------|--------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | 1,515 |
| Current Open Trade Equity | 2,603 |
| YTD Net Profit/Loss | 4,118 |
| Total Ending Balance | 24,118 |
| Previous Day's Performance | |
| Beginning Balance | 23,754 |
| Daily Realized Profit/Loss | 0 |
| Change in Open Trade Equity | 363 |
| Daily Net Profit/Loss | 363 |
| Ending Balance | 24,117 |

| | |
|----------|------|
| 2,603.13 | 0.00 |
|----------|------|

| YTD | YTD |
|--------|-----|
| Actual | |
| 20.6% | |

| PREV DAY | YTD |
|----------|-----|
| ROR | |
| 1.53% | |

** 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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