

| SYMBOL  | DESCRIPTION                           | POSITION<br>END OF Day | ENTRY PRICE | OPEN<br>EQUITY | CLOSING<br>PRICE FOR<br>10/12/2016 | EXIT PRICE | PROFIT/<br>(LOSS) | SIGNALS FOR THURSDAY 10/13/2016   |
|---------|---------------------------------------|------------------------|-------------|----------------|------------------------------------|------------|-------------------|---|
| ZNZ '16 | DECEMBER 2016<br>10-YEAR T-NOTE       | FLAT                   |             |                | 129.2600                           |            |                   | SELL SHORT 1 CONTRACT OF THE DECEMBER 10-YEAR T-NOTE AT 130.04 IF FILLED, PLACE PROTECTIVE STOPS FOR THE DECEMBER 10-YEAR T-NOTE AT 130.21  |
| ZBZ '16 | DECEMBER 2016<br>30-YEAR T-BOND       | FLAT                   |             |                | 164.0300                           |            |                   | SELL SHORT 1 CONTRACT OF THE DECEMBER 30-YEAR T-BOND AT 164.24 IF FILLED, PLACE PROTECTIVE STOPS AT 165.21  |
| DXZ '16 | DECEMBER 2016<br>DOLLAR INDEX         | LONG                   | 1 at 95.40  | 2585.00        | 97.9850                            |            |                   | BUY AN ADDITIONAL CONTRACT OF THE DECEMBER DOLLAR INDEX AT 97.20 IF FILLED, PLACE PROTECTIVE STOPS FOR THE DECEMBER DOLLAR INDEX AT 96.99   |
| CCZ '16 | DECEMBER 2016<br>COCOA                | FLAT                   |             |                | 2656.0000                          |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| QGF '17 | JANUARY 2017<br>E-MINI NATURAL<br>GAS | LONG                   | 1 at 3.4000 | 350.00         | 3.5400                             |            |                   | BUY AN ADDITIONAL CONTRACT OF THE JANUARY E-MINI NATURAL GAS AT 3.4600 IF FILLED, PLACE PROTECTIVE STOPS FOR THE JANUARY E-MINI NATURAL GAS AT 3.2400   |
| YIZ '16 | DECEMBER<br>2016 MINI<br>SILVER       | FLAT                   |             |                | 17.514                             |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| A6Z '16 | DECEMBER 2016<br>AUSTRALIAN<br>DOLLAR | FLAT                   |             |                | 0.7551                             |            |                   | SELL SHORT 1 CONTRACT OF THE AUSTRALIAN DOLLAR AT 0.7580 IF FILLED, PLACE PROTECTIVE STOPS AT 0.7641  |
| E6Z '16 | DECEMBER 2016<br>EURO FX              | FLAT                   |             |                | 1.10405                            |            |                   | SELL SHORT 1 CONTRACT OF THE DECEMBER EURO FX CURRENCY AT 1.1180 IF FILLED, PLACE PROTECTIVE STOPS AT 1.1241  |
| ZWZ '16 | DECEMBER 2016<br>WHEAT                | FLAT                   |             |                | 3.9675                             |            |                   | DECEMBER WHEAT UP-SIDE BREAK OUT AT 4.12 FAILED AND PRICES FELL SHARPLY. THIS HAS OPENED THE DOOR FOR A RETEST OF THE LOWS AT 3.86 THE WHEAT CROP IS THE LARGEST SINCE THE EARLY 1990'S IF PRICES BREAK TO THE DOWN SIDE, PRICES COULD FALL TO 3.60 |
| CTZ '16 | DECEMBER 2016<br>COTTON               | FLAT                   | 1 at 67.80  |                | 68.9700                            | 69.0100    | -605.00           | THE P & F SWING CHARTS WAS STOPPED OUT OF DECEMBER COTTON AT 69.01 WAIT FOR THE NEXT SIGNAL.  |

|                                   |           |
|-----------------------------------|-----------|
| 2015 Beginning Balance*           | 20,000    |
| YTD Realized Profit/Loss          | (1,216) * |
| Current Open Trade Equity         | 2,935 *   |
| YTD Net Profit/Loss               | 1,719     |
| Total Ending Balance              | 21,719    |
| <b>Previous Day's Performance</b> |           |
| Beginning Balance                 | 18,778    |
| Daily Realized Profit/Loss        | (605)     |
| Change in Open Trade Equity       | (73)      |
| Daily Net Profit/Loss             | (678)     |
| Ending Balance                    | 18,100 *  |

2,935.00 (605.00)

| YTD    | YTD |
|--------|-----|
| Actual |     |
| 8.6%   |     |

| PREV DAY | YTD |
|----------|-----|
| ROR      |     |
| -3.61%   |     |

\*\* 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.