SYMBOL	DESCRIPTION	POSITION END OF Day	ENTRY PRICE	OPEN EQUITY	CLOSING PRICE FOR 12/29/2016	EXIT PRICE	PROFIT/ (LOSS)	SIGNALS FOR FRIDAY 12/30/2016
ZNH '17	MARCH 2017 10-YEAR T-NOTE	FLAT			123.3000			BUY 1 CONTRACT OF THE MARCH 10-YEAR T-NOTE AT 123.08 IF FILLED, PLACE PROTECTIVE STOPS AT 122.28
ZBH '17	MARCH 2017 30-YEAR T-BOND	FLAT			149.2900			BUY 1 CONTRACT OF THE MARCH 30 YEAR T-BOND AT 148.24 IF FILLED, PLACE PROTECTIVE STOPS AT 148.00
DXH '17	MARCH 2017 DOLLAR INDEX	LONG	1 at 101.00	1710.00	102.7110			PLACE PROTECTIVE STOPS FOR THE MARCH DOLLAR INDEX AT 102.40
CCN '17	JULY 2017 COCOA	FLAT			2160.0000			JULY COCOA IS IN A 6-COLUMN SWING HOLDING PATTERN. THE OVER ALL PRICE PATTERN APPEARS TO BE BEARISH. WAIT FOR THE NEXT SIGNAL.
QGM '17	JUNE 2017 E-MINI NATURAL GAS	FLAT			3.5850			BUY 1 CONTRACT OF THE JUNE E-MINI NATURAL GAS CONTRACT AT 3.5600 IF FILLED, PLACE PROTECTIVE STOPS FOR THE JUNE E-MINI NATURAL GAS CONTRACT AT 3.1500
YIK '17	MAY 2017 MINI SILVER	FLAT			16.273			WAIT FOR THE NEXT SIGNAL.
A6H '17	MARCH 2017 AUSTRALIAN DOLLAR	FLAT			0.7227			WAIT FOR THE NEXT SYMBOL.
E6H '17	MARCH 2017 EURO FX	FLAT			1.05210			WAIT FOR THE NEXT SIGNAL.
ZWN '17	JULY 2017 WHEAT	SHORT	1 at 4.32	12.50	4.3175			PLACE PROTECTIVE STOPS FOR JULY WHEAT AT 4.41
CTN '17	JULY 2017 COTTON	FLAT			71.2600			WAIT FOR THE NEXT SIGNAL.
2015 Beginning Balance*		20,000		1,722.50			0.00	** If close is too close to call on an "ENTRY" do not take the trade.
YTD Realized Profit/Loss		(517)	*					** If you are in a trade and the exit is too close to call, Exit the trade
Current Open Trade Equity		1,723	*	YTD		YTD		especially if the trade would result in holding a losing position overnight.
YTD Net Profit/Loss		1,206		Actual				
Total Ending Balance		21,206		6.0%				If the price objective is surpassed, exit contract on the close.
	ous Day's Perform							
Beginning Balance		18,271				VIII.	l	* Beginning Balance - The \$20,000.00 Initial Investment (resets annually)
Daily Realized Profit/Loss Change in Open Trade Equity		0 (683)		PREV DAY ROR		YTD		Maintain a bank reserve of \$30,000.
Daily Net Prof		(683)		-3.74%				Annualized returns do not consider money market returns on bank balances.
Ending Balance		17,589	*				1	

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