| SYMBOL                                       | DESCRIPTION                  | POSITION<br>END OF<br>Day | ENTRY PRICE | OPEN<br>EQUITY  | CLOSING<br>PRICE FOR<br>07/18/2016 | EXIT PRICE | PROFIT/<br>(LOSS) | SIGNALS FOR TUESDAY 07/19/2016                                                                                                                                                                                                                                                                                                         |
|----------------------------------------------|------------------------------|---------------------------|-------------|-----------------|------------------------------------|------------|-------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| LBF '17                                      | JANUARY 2017<br>LUMBER       | FLAT                      |             |                 | 336.4000                           |            |                   | WAIT FOR THE NEXT SIGNAL.                                                                                                                                                                                                                                                                                                              |
| OJF '17                                      | JANUARY 2017<br>ORANGE JUICE | FLAT                      |             |                 | 183.3000                           |            |                   | JANUARY ORANGE JUICE HAS FORMED A 3-COLUMN SWING REVERSE h TO THE UP-SIDE AT 183.00 THE UP-SIDE PRICE TARGET IS 190.00 BUY 1 CONTRACT OF JANUARY ORANGE JUICE AT 177.00 IF FILLED, PLACE PROTECTIVE STOPS AT 174.00                                                                                                                    |
| ZCZ '16                                      | DECEMBER<br>2016 CORN        | FLAT                      |             |                 | 3.6325                             |            |                   | WAIT FOR THE NEXT SIGNAL.                                                                                                                                                                                                                                                                                                              |
| ZSN '17                                      | JANUARY 2017<br>SOYBEANS     | FLAT                      |             |                 | 10.6500                            |            |                   | WAIT FOR THE NEXT SIGNAL.                                                                                                                                                                                                                                                                                                              |
| OZ '16                                       | DECEMBER<br>2016 OATS        | FLAT                      |             |                 | 2.0475                             |            |                   | WAIT FOR THE NEXT SIGNAL.                                                                                                                                                                                                                                                                                                              |
| ZFU '16                                      | SEPT. 2016<br>5-YEAR T-NOTE  | FLAT                      |             |                 | 121.150                            |            |                   | WAIT FOR THE NEXT SIGNAL.                                                                                                                                                                                                                                                                                                              |
| YGZ '16                                      | DECEMBER 2016<br>MINI GOLD   | FLAT                      |             |                 | 1336.8000                          |            |                   | SELL SHORT 1 CONTRACT OF THE DECEMBER MINI GOLD AT 1347.00 IF FILLED, PLACE PROTECTIVE STOPS AT 1358.00                                                                                                                                                                                                                                |
| SBV '16                                      | OCTOBER 2016<br>SUGAR        | SHORT                     | 1 at 19.80  | 369.60          | 19.4700                            |            |                   | OCTOBER SUGAR HAS FORMED A 3-COLUMN SWING LOWER CASE h TO THE DOWN SIDE AT 19.20<br>THE DOWN SIDE PRICE TARGET IS 18.50 SELL SHORT AN ADDITIONAL CONTRACT OF OCTOBER<br>SUGAR AT 19.50 IF FILLED, PLACE PROTECTIVE STOPS FOR OCTOBER SUGAR AT 20.41                                                                                    |
| CLZ '16                                      | DECEMBER 2016<br>CRUDE OIL   | SHORT                     | 1 at 49.00  | 1120.00         | 47.8800                            |            |                   | IF DECEMBER CRUDE OIL PRICES TOUCH 47.00 DOLLARS PER BARREL, IT WILL HAVE BROKEN A 4-COLUMN SWING HOLDING PATTERN TO THE DOWN SIDE WITH A DOWN SIDE PRICE TARGET OF 42.50 IF DECEMBER CRUDE OIL PRICES RETOUCH 47.00 THEN SELL SHORT AN ADDITIONAL CONTRACT AT 48.50 IF FILLED, PLACE PROTECTIVE STOPS FOR DECEMBER CRUDE OIL AT 50.01 |
| KCZ '16                                      | DECEMBER 2016<br>COFFEE      | FLAT                      | 1 at 152.00 |                 | 152.4000                           | 148.7500   | -1218.75          | THE P&F SWING CHARTS WAS STOPPED OUT OF 1 CONTRACT OF DECEMBER COFFEE AT 148.75 WAIT FOR THE NEXT SIGNAL.                                                                                                                                                                                                                              |
| 2015 Beginni                                 | ing Balance*                 | 20,000                    |             | 1,489.60        |                                    |            | -1,218.75         | ** If close is too close to call on an "ENTRY" do not take the trade.                                                                                                                                                                                                                                                                  |
| YTD Realized                                 | d Profit/Loss                | 162                       | *           |                 |                                    |            |                   | ** If you are in a trade and the exit is too close to call, Exit the trade                                                                                                                                                                                                                                                             |
| Current Open Trade Equity                    |                              | 1,490                     | *           | YTD             |                                    | YTD        |                   | especially if the trade would result in holding a losing position overnight.                                                                                                                                                                                                                                                           |
| YTD Net Pro                                  | YTD Net Profit/Loss          |                           |             | Actual          |                                    |            |                   |                                                                                                                                                                                                                                                                                                                                        |
| Total Ending Balance                         |                              | 21,652                    |             | 8.3%            |                                    |            |                   | If the price objective is surpassed, exit contract on the close.                                                                                                                                                                                                                                                                       |
|                                              | us Day's Perform             |                           |             |                 |                                    |            |                   |                                                                                                                                                                                                                                                                                                                                        |
| Beginning Balance Daily Realized Profit/Loss |                              | 21,827                    |             | DDEV DAY        |                                    | VTD        | 1                 | * Beginning Balance - The \$20,000.00 Initial Investment (resets annually)                                                                                                                                                                                                                                                             |
| Change in Open Trade Equity                  |                              | (1,219)<br>1,044          |             | PREV DAY<br>ROR |                                    | YTD        |                   | Maintain a bank reserve of \$30,000.                                                                                                                                                                                                                                                                                                   |
| Daily Net Profit/Loss Ending Balance         |                              | (175)<br>21,652           |             | -0.80%          |                                    |            |                   | Annualized returns do not consider money market returns on bank balances.                                                                                                                                                                                                                                                              |

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