

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 07/24/2015 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR MONDAY 07/27/2015 |
|---------|-------------------------------------|---------------------------|--------------|----------------|------------------------------------|---------------|-------------------|---|
| LBX '15 | NOVEMBER 2015 LUMBER | LONG | 1 at 268.50 | -297.00 | 265.8000 | | | THE P & F SWING CHARTS WERE BUYERS OF 1 CONTRACT OF NOVEMBER LUMBER AT 268.50 PLACE PROTECTIVE STOPS AT 264.00 |
| OJX '15 | NOVEMBER 2015 ORANGE JUICE | FLAT | | | 123.5000 | | | WAIT FOR THE NEXT SIGNAL. |
| ZCZ '15 | DECEMBER 2015 CORN | FLAT | | | 4.0275 | | | WAIT FOR THE NEXT SIGNAL. |
| ZSF '16 | JANUARY 2016 SOY BEANS | SHORT | 1 at 10.09 | 1912.50 | 9.7075 | | | PLACE PROTECTIVE STOPS FOR JANUARY SOY BEANS AT 9.81 |
| OZ '15 | DECEMBER 2015 OATS | FLAT | | | 2.4250 | | | WAIT FOR THE NEXT SIGNAL. |
| FVU '15 | SEPT. '15 5 YEAR T-NOTE | FLAT | 2 at 119.045 | | 119.135 | 119.16 | -718.75 | THE P & F SWING CHARTS WAS STOPPED OUT OF THE SEPTEMBER 5-YEAR T-NOTE AT 119.16 WAIT FOR THE NEXT SIGNAL. |
| GCZ '15 | DECEMBER 2015 GOLD | FLAT | | | 1086.0000 | | | WAIT FOR THE NEXT SIGNAL. |
| SBV '15 | OCTOBER 2015 SUGAR | FLAT | | | 11.2400 | | | SELL SHORT 1 CONTRACT OF OCTOBER SUGAR AT 11.49 TO 11.51 IF FILLED, PLACE PROTECTIVE STOPS AT 11.81 |
| CLZ '15 | DECEMBER 2015 CRUDE OIL | FLAT | | | 49.9100 | | | WAIT FOR THE NEXT SIGNAL. |
| KCZ '15 | DECEMBER 2015 COFFEE | FLAT | | | 125.6500 | | | WAIT FOR THE NEXT SIGNAL. |

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|---------------------|--------|
| Beginning Balance* | 17,844 |
| Realized Net Profit | (718) |
| Total Net Profit | 17,126 |
| Open Equity | 1,615 |
| Total Equity | 18,741 |
| Beginning Balance^ | |
| Realized Net Profit | |
| Total Net Profit | |
| Open Equity | |
| Total Equity | |

| | |
|-----|---------|
| YTD | 1615.50 |
|-----|---------|

| | |
|-----|---------|
| YTD | -718.75 |
|-----|---------|

| | | |
|--------|-------|-----|
| YTD | | YTD |
| Actual | | |
| | -6.2% | |

| | | |
|--------|--|------|
| YTD | | YTD |
| Actual | | |
| | | 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.

Maintain a bank reserve of \$30,000. Annualized returns do not consider money market returns on bank balances.