

SYMBOL	DESCRIPTION	POSITION END OF Day	ENTRY PRICE	OPEN EQUITY	CLOSING PRICE FOR 07/27/2016	EXIT PRICE	PROFIT/ (LOSS)	SIGNALS FOR THURSDAY 07/28/2016
LBF '17	JANUARY 2017 LUMBER	FLAT			342.2000			BUY 1 CONTRACT OF JANUARY LUMBER AT 338.00 IF FILLED, PLACE PROTECTIVE STOPS AT 334.00
OJF '17	JANUARY 2017 ORANGE JUICE	FLAT			187.5000			WAIT FOR THE NEXT SIGNAL.
ZCZ '16	DECEMBER 2016 CORN	SHORT	1 at 3.44	50.00	3.4300			PLACE PROTECTIVE STOPS FOR DECEMBER CORN AT 3.66
ZSN '17	JANUARY 2017 SOYBEANS	FLAT	1 at 9.80		9.8625	9.9500	-750.00	THE P & F SWING CHARTS WAS STOPPED OUT OF JANUARY SOY BEANS AT 9.95 WAIT FOR THE NEXT SIGNAL.
OZ '16	DECEMBER 2016 OATS	FLAT			1.9675			WAIT FOR THE NEXT SIGNAL.
ZFU '16	SEPT. 2016 5-YEAR T-NOTE	SHORT	1 at 121.14	-250.00	121.220			PLACE PROTECTIVE STOPS FOR THE SEPTEMBER 5-YEAR T-NOTE AT 121.25
YGZ '16	DECEMBER 2016 MINI GOLD	FLAT	1 at 1336.00		1334.5000	1347.0000	-365.20	THE P & F SWING CHARTS WAS STOPPED OUT OF DECEMBER MINI GOLD AT 1347.00 WAIT FOR THE NEXT SIGNAL.
SBV '16	OCTOBER 2016 SUGAR	SHORT	1 at 19.69	660.80	19.1000			PLACE PROTECTIVE STOPS FOR OCTOBER SUGAR AT 20.31
CLZ '16	DECEMBER 2016 CRUDE OIL	SHORT	1 at 49.00	4980.00	44.0200			THE DOWN SIDE PRICE TARGET FOR DECEMBER CRUDE OIL REMAINS AT 42.50 PLACE PROTECTIVE STOPS FOR DECEMBER CRUDE OIL AT 44.61
KCZ '16	DECEMBER 2016 COFFEE	FLAT			144.3500			WAIT FOR THE NEXT SIGNAL.

2015 Beginning Balance*	20,000
YTD Realized Profit/Loss	(1,087) *
Current Open Trade Equity	5,441 *
YTD Net Profit/Loss	4,354
Total Ending Balance	24,354
<b>Previous Day's Performance</b>	
Beginning Balance	24,840
Daily Realized Profit/Loss	(1,115)
Change in Open Trade Equity	629
Daily Net Profit/Loss	(486)
Ending Balance	24,354 *

5,440.80	-1,115.20
----------	-----------

YTD	YTD
Actual	
21.8%	

PREV DAY	YTD
ROR	
-1.96%	

\*\* 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.