

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 08/01/2016 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR TUESDAY 08/02/2016 |
|---------|---------------------------|---------------------------|-------------|----------------|------------------------------------|------------|-------------------|--|
| LBF '17 | JANUARY 2017 LUMBER | FLAT | | | 327.3000 | | | THE DOWN SIDE PRICE TARGET FROM THE 337.00 HOLDING PATTERN BREAK IN PRICE IS 323.00 WAIT FOR THE NEXT SIGNAL. |
| OJF '17 | JANUARY 2017 ORANGE JUICE | FLAT | | | 180.5500 | | | A DEVELOPING TROPICAL WEATHER PATTERN IN THE CARIBBEAN AND MOVING WEST COULD DEVELOP INTO A HURRICANE. THIS HAS CAUSED ORANGE JUICE PRICES TO RISE. OVER HEAD RESISTANCE IS AT 189.00 WAIT FOR THE NEXT SIGNAL. |
| ZCZ '16 | DECEMBER 2016 CORN | SHORT | 1 at 3.44 | 487.50 | 3.3425 | | | A DECEMBER CORN PRICE MOVE BELOW 3.32 COULD OPEN THE DOOR FOR A MOVE DOWN TO 3.04 IF DECEMBER CORN PRICES TOUCH 3.32 THEN SELL SHORT AN ADDITIONAL CONTRACT OF DECEMBER CORN AT 3.38 IF FILLED, PLACE PROTECTIVE STOPS AT 3.51 |
| ZSN '17 | JANUARY 2017 SOYBEANS | FLAT | | | 9.6200 | | | JANUARY SOY BEANS HAS BROKEN A 4-COLUMN SWING HOLDING PATTERN TO THE DOWN SIDE AT 9.75 THE DOWN SIDE PRICE TARGET IS 9.20 SELL SHORT 1 CONTRACT OF JANUARY SOY BEANS AT 9.85 IF FILLED, PLACE PROTECTIVE STOPS AT 10.10 |
| OZ '16 | DECEMBER 2016 OATS | FLAT | | | 1.9750 | | | WAIT FOR THE NEXT SIGNAL. |
| ZFU '16 | SEPT. 2016 5-YEAR T-NOTE | FLAT | 121.1400 | | 121.300 | 121.250 | -343.75 | THE P & F SWING CHARTS WAS STOPPED OUT OF THE SEPTEMBER 5-YEAR T-NOTE AT 121.25 BUY 1 CONTRACT OF THE SEPTEMBER 5-YEAR T-NOTE AT 121.25 IF FILLED, PLACE PROTECTIVE STOPS AT 121.12 |
| YGZ '16 | DECEMBER 2016 MINI GOLD | FLAT | | | 1359.6000 | | | WAIT FOR THE NEXT SIGNAL. |
| SBV '16 | OCTOBER 2016 SUGAR | SHORT | 2 at 19.395 | 1310.40 | 18.8100 | | | PLACE PROTECTIVE STOPS FOR OCTOBER SUGAR AT 20.11 |
| CLZ '16 | DECEMBER 2016 CRUDE OIL | FLAT | 1 at 49.00 | | 42.3900 | 42.3900 | 6610.00 | THE DOWN SIDE PRICE TARGET FOR DECEMBER CRUDE OIL OF 42.50 HAS BEEN REACHED. THE P & F SWING CHARTS EXITED THIS MARKET ON THE CLOSE OF TRADING AT 42.39 IF YOU ARE STILL LONG THIS MARKET, EXIT AS SOON AS POSSIBLE. A TROPICAL DEPRESSION COULD BE ENTERING THE GULF. |
| KCZ '16 | DECEMBER 2016 COFFEE | FLAT | | | 146.7500 | | | WAIT FOR THE NEXT SIGNAL. |

| | |
|-----------------------------------|----------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | 4,395 * |
| Current Open Trade Equity | 1,798 * |
| YTD Net Profit/Loss | 6,193 |
| Total Ending Balance | 26,193 |
| Previous Day's Performance | |
| Beginning Balance | 24,265 |
| Daily Realized Profit/Loss | 6,266 |
| Change in Open Trade Equity | (4,337) |
| Daily Net Profit/Loss | 1,929 |
| Ending Balance | 26,194 * |

| | |
|----------|----------|
| 1,797.90 | 6,266.25 |
|----------|----------|

| YTD | YTD |
|--------|-----|
| Actual | |
| 31.0% | |

| PREV DAY | YTD |
|----------|-----|
| ROR | |
| 7.95% | |

** 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.