

SYMBOL	DESCRIPTION	POSITION END OF Day	ENTRY PRICE	OPEN EQUITY	CLOSING PRICE FOR 08/05/2016	EXIT PRICE	PROFIT/ (LOSS)	SIGNALS FOR MONDAY 08/08/2016
LBF '17	JANUARY 2017 LUMBER	FLAT			335.4000			WAIT FOR THE NEXT SIGNAL.
OJF '17	JANUARY 2017 ORANGE JUICE	FLAT	1 at 176.00		183.5500	182.0000	-900.00	THE P & F SWING CHARTS WERE SHORT SELLERS OF 1 CONTRACT OF JANUARY ORANGE JUICE AT 176.00 BUT WAS STOPPED OUT AT 182.00 WAIT FOR THE NEXT SIGNAL.
ZCZ '16	DECEMBER 2016 CORN	SHORT	2 at 3.395	525.00	3.3425			PLACE PROTECTIVE STOPS FOR DECEMBER CORN AT 3.51
ZSN '17	JANUARY 2017 SOYBEANS	FLAT			9.7450			WAIT FOR THE NEXT SIGNAL.
OZ '16	DECEMBER 2016 OATS	FLAT			1.8425			WAIT FOR THE NEXT SIGNAL.
ZFU '16	SEPT. 2016 5-YEAR T-NOTE	FLAT	1 at 121.25		121.170	121.190	-187.50	THE P & F SWING CHARTS WAS STOPPED OUT OF THE SEPTEMBER 5-YEAR T-NOTES AT 121.19 WAIT FOR THE NEXT SIGNAL.
YGZ '16	DECEMBER 2016 MINI GOLD	FLAT			1344.4000			WAIT FOR THE NEXT SIGNAL.
SBV '16	OCTOBER 2016 SUGAR	FLAT	2 at 19.395		20.3500	20.1100	-1601.60	THE P & F SWING CHARTS WAS STOPPED OUT OF OCTOBER SUGAR AT 20.11 WAIT FOR THE NEXT SIGNAL.
CLZ '16	DECEMBER 2016 CRUDE OIL	FLAT			44.1200			WAIT FOR THE NEXT SIGNAL.
KCZ '16	DECEMBER 2016 COFFEE	FLAT			146.0000			WAIT FOR THE NEXT SIGNAL.

2015 Beginning Balance*	20,000
YTD Realized Profit/Loss	1,706 *
Current Open Trade Equity	525 *
YTD Net Profit/Loss	2,231
Total Ending Balance	22,231
Previous Day's Performance	
Beginning Balance	24,788
Daily Realized Profit/Loss	(2,689)
Change in Open Trade Equity	133
Daily Net Profit/Loss	(2,556)
Ending Balance	22,232 *

525.00	-2,689.10
--------	-----------

YTD	YTD
Actual	
11.2%	

PREV DAY	YTD
ROR	
-10.31%	

** 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.