

| SYMBOL  | DESCRIPTION                        | POSITION<br>END OF<br>Day | ENTRY PRICE | OPEN<br>EQUITY | CLOSING<br>PRICE FOR<br>08/11/2016 | EXIT PRICE | PROFIT/<br>(LOSS) | SIGNALS FOR MONDAY 08/14/2017   |
|---------|------------------------------------|---------------------------|-------------|----------------|------------------------------------|------------|-------------------|---|
| LBU '17 | SEPTEMBER<br>2017 LUMBER           | FLAT                      |             |                | 365.4000                           |            |                   | SELL SHORT 1 CONTRACT OF SEPTEMBER LUMBER AT 369.50 IF FILLED, PLACE PROTECTIVE STOPS FOR SEPTEMBER LUMBER AT 375.25  |
| OJU '17 | SEPTEMBER<br>2017 ORANGE<br>JUICE  | FLAT                      | 1 at 132.00 |                | 136.1000                           | 132.0000   | 0.00              | THE P & F SWING CHARTS WAS STOPPED OUR OF SEPTEMBER ORANGE JUICE AT 132.00 WAIT FOR THE NEXT SIGNAL.  |
| ZCZ '17 | DECEMBER<br>2017 CORN              | SHORT                     | 1 at 3.87   | 612.50         | 3.7475                             |            |                   | PLACE PROTECTIVE STOPS FOR DECEMBER CORN AT 3.76  |
| ZSF '18 | JANUARY 2018<br>SOYBEANS           | SHORT                     | 1 at 9.90   | 1812.50        | 9.5375                             |            |                   | PLACE PROTECTIVE STOPS FOR JANUARY SOY BEANS AT 9.63  |
| OU '17  | SEPTEMBER<br>2017 OATS             | SHORT                     | 1 at 2.88   | 1200.00        | 2.6400                             |            |                   | PLACE PROTECTIVE STOPS FOR SEPTEMBER OATS AT 2.70   |
| ZFU '17 | SEPTEMBER<br>2017 5-YEAR<br>T-NOTE | LONG                      | 1 at 118.02 | 584.37         | 118.207                            |            |                   | THERE ARE TWO UP-SIDE PRICE TARGETS FOR THE SEPTEMBER 5-YEAR T-NOTE, THEY ARE 118.26 AND THEN 119.06 PLACE PROTECTIVE STOPS FOR THE SEPTEMBER 5-YEAR T-NOTE AT 118.07 |
| YGZ '17 | DECEMBER 2017<br>MINI GOLD         | FLAT                      |             |                | 1294.0000                          |            |                   | BUY 1 CONTRACT OF DECEMBER MINI GOLD AT 1280.00 IF FILLED, PLACE PROTECTIVE STOPS FOR DECEMBER MINI GOLD AT 1259.00   |
| SBV '17 | OCTOBER 2017<br>SUGAR              | FLAT                      |             |                | 13.2000                            |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| QMZ '17 | DECEMBER 2017<br>MINI CRUDE OIL    | FLAT                      |             |                | 49.2250                            |            |                   | WAIT FOR THE NEXT SIGNAL.   |
| KCZ '17 | DECEMBER 2017<br>COFFEE            | FLAT                      |             |                | 143.8500                           |            |                   | WAIT FOR THE NEXT SIGNAL.   |

|                                   |         |
|-----------------------------------|---------|
| 2015 Beginning Balance*           | 20,000  |
| YTD Realized Profit/Loss          | (2,545) |
| Current Open Trade Equity         | 4,209   |
| YTD Net Profit/Loss               | 1,664   |
| Total Ending Balance              | 21,664  |
| <b>Previous Day's Performance</b> |         |
| Beginning Balance                 | 23,034  |
| Daily Realized Profit/Loss        | 0       |
| Change in Open Trade Equity       | (768)   |
| Daily Net Profit/Loss             | (768)   |
| Ending Balance                    | 22,266  |

|          |      |
|----------|------|
| 4,209.37 | 0.00 |
|----------|------|

| YTD    | YTD |
|--------|-----|
| Actual |     |
| 8.3%   |     |

| PREV DAY | YTD |
|----------|-----|
| ROR      |     |
| -3.33%   |     |

\*\* 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.