

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 09/28/2016 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR THURSDAY 09/29/2016 |
|---------|-----------------------------|---------------------------|--------------|----------------|------------------------------------|------------|-------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| LBF '17 | JANUARY 2017 LUMBER | LONG | 1 at 331.00 | 440.00 | 335.0000 | | | PLACE PROTECTIVE STOPS FOR JANUARY LUMBER AT 326.00 |
| OJF '17 | JANUARY 2017 ORANGE JUICE | FLAT | 1 at 199.00 | | 202.5500 | 212.0000 | 1950.00 | THE UP-SIDE PRICE TARGET OF 212.00 FOR JANUARY ORANGE JUICE WAS REACHED. THE P & F SWING CHARTS EXITED THIS MARKET AT 212.00 A TROPICAL STORM IS HEADED INTO THE CARIBBEAN. THE STORM IS MOVING WEST. WAIT FOR THE NEXT SIGNAL. |
| ZCZ '16 | DECEMBER 2016 CORN | LONG | 1 at 3.36 | -337.50 | 3.2925 | | | PLACE PROTECTIVE STOPS FOR DECEMBER CORN AT 3.24 |
| ZSN '17 | JANUARY 2017 SOYBEANS | FLAT | | | 9.5200 | | | JANUARY SOY BEANS MUST REMAIN ABOVE 9.40 FOR PRICES TO REMAIN POSITIVE. A PRICE REVERSAL TO THE UP-SIDE BEGINS AT 9.60 WITH OVER HEAD RESISTANCE AT 9.85 WAIT FOR THE NEXT SIGNAL. |
| OZ '16 | DECEMBER 2016 OATS | FLAT | | | 1.7400 | | | WAIT FOR THE NEXT SIGNAL. |
| ZFZ '16 | DECEMBER 2016 5-YEAR T-NOTE | LONG | 1 at 121.195 | 53.12 | 121.212 | | | PLACE PROTECTIVE STOPS FOR THE DECEMBER 5-YEAR T-NOTE AT 120.28 |
| YGZ '16 | DECEMBER 2016 MINI GOLD | FLAT | | | 1323.7000 | | | WAIT FOR THE NEXT SIGNAL. |
| SBH '17 | MARCH 2017 SUGAR | FLAT | | | 23.7800 | | | WAIT FOR THE NEXT SIGNAL. |
| CLZ '16 | DECEMBER 2016 CRUDE OIL | FLAT | | | 47.6500 | | | WAIT FOR THE NEXT SIGNAL. |
| KCZ '16 | DECEMBER 2016 COFFEE | FLAT | | | 153.1000 | | | WAIT FOR THE NEXT SIGNAL. |

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|-----------------------------------|----------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | 3,949 * |
| Current Open Trade Equity | 156 * |
| YTD Net Profit/Loss | 4,105 |
| Total Ending Balance | 24,105 |
| Previous Day's Performance | |
| Beginning Balance | 22,828 |
| Daily Realized Profit/Loss | 1,950 |
| Change in Open Trade Equity | (673) |
| Daily Net Profit/Loss | 1,277 |
| Ending Balance | 24,105 * |

155.62 1,950.00

| | | |
|--------|--|-----|
| YTD | | YTD |
| Actual | | |
| 20.5% | | |

| | | |
|----------|--|-----|
| PREV DAY | | YTD |
| ROR | | |
| 5.59% | | |

** 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.