

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 12/07/2016 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR THURSDAY 12/08/2016 |
|---------|---------------------------|---------------------------|-------------|----------------|------------------------------------|------------|-------------------|---|
| LBF '17 | JANUARY 2017 LUMBER | SHORT | 1 at 333.00 | 473.00 | 328.7000 | | | THE P & F SWING CHARTS WERE SHORT SELLERS OF 1 CONTRACT OF JANUARY LUMBER AT 333.00 PLACE PROTECTIVE STOPS FOR JANUARY LUMBER AT 341.00 |
| OJF '17 | JANUARY 2017 ORANGE JUICE | FLAT | 1 at 218.00 | | 214.1500 | 214.7500 | -487.50 | THE P & F SWING CHARTS WAS STOPPED OUT OF JANUARY ORANGE JUICE AT 214.75 WAIT FOR THE NEXT SIGNAL. |
| ZCN '17 | JULY 2017 CORN | FLAT | | | 3.7175 | | | PRICE SUPPORT LEVELS FOR JULY CORN ARE AT 3.60 TO 3.62 WAIT FOR THE NEXT SIGNAL. |
| ZSF '17 | JANUARY 2017 SOYBEANS | FLAT | | | 10.4900 | | | WAIT FOR THE NEXT SIGNAL. |
| OK '17 | MAY 2017 OATS | FLAT | | | 2.2650 | | | WAIT FOR THE NEXT SIGNAL. |
| ZFH '17 | MARCH 2017 5-YEAR T-NOTE | SHORT | 1 at 117.24 | -318.75 | 118.022 | | | PLACE PROTECTIVE STOPS FOR THE MARCH 5-YEAR T-NOTE AT 118.09 |
| YGM '17 | JUNE 2017 MINI GOLD | FLAT | | | 1183.2000 | | | SELL SHORT 1 CONTRACT OF JUNE MINI GOLD AT 1192.00 IF FILLED, PLACE PROTECTIVE STOPS AT 1205.00 |
| SBH '17 | MARCH 2017 SUGAR | SHORT | 1 at 19.10 | -593.60 | 19.6300 | | | PLACE PROTECTIVE STOPS FOR MARCH SUGAR AT 19.91 |
| QMM '17 | JUNE 2017 MINI CRUDE OIL | FLAT | | | 53.6000 | | | OVER HEAD RESISTANCE FOR THE JUNE MINI CRUDE OIL CONTRACT IS AT 56.00 WAIT FOR THE NEXT SIGNAL. |
| KCN '17 | JULY 2017 COFFEE | FLAT | | | 146.2000 | | | SELL SHORT 1 CONTRACT OF JULY COFFEE AT 149.75 IF FILLED, PLACE PROTECTIVE STOPS AT 151.10 |

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|-----------------------------------|----------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | 2,999 * |
| Current Open Trade Equity | (439) * |
| YTD Net Profit/Loss | 2,559 |
| Total Ending Balance | 22,559 |
| Previous Day's Performance | |
| Beginning Balance | 22,806 |
| Daily Realized Profit/Loss | (488) |
| Change in Open Trade Equity | 242 |
| Daily Net Profit/Loss | (246) |
| Ending Balance | 22,560 * |

| | | | |
|----------|---------|-----|--|
| | -439.35 | | |
| | | | |
| YTD | | YTD | |
| Actual | | | |
| | 12.8% | | |
| PREV DAY | | YTD | |
| ROR | | | |
| | -1.08% | | |

-487.50

** 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.