



Paul Kavanaugh's Seasonal Tendencies

For Selected Commodity Markets August 2008

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Market	Month	Long Short	Date In	Date Out	Stop %	P/L Ratio	% Win	Avg Profit
T-Bonds	Sep	L	1-Aug	20-Aug	2.5	2.8	80	1.624
Copper	Sep	S	2-Aug	21-Aug	6	4.1	71.4	4.12
Wheat	Dec	L	3-Aug	12-Oct	100	2.9	71.4	28.639
Sugar	Oct	S	4-Aug	24-Aug	100	3	80	0.79
Unleaded Gas	Sep	L	4-Aug	15-Aug	8	2.2	82.6	0.0389
Eurodollar	Sep	L	5-Aug	21-Aug	0.4	5.6	76.9	0.259
Japanese Yen	Sep	L	7-Aug	21-Aug	2	4	74.2	0.0129
SP 500	Sep	L	15-Aug	25-Aug	3.5	5.2	80.8	12.29
Coffee	Dec	L	16-Aug	25-Aug	7	4	77.1	4.98
Crude Light	Jan	L	17-Aug	2-Oct	100	1.9	76	1.91
US Dollar	Sep	S	18-Aug	5-Sep	2	4	81.8	1.4578
Corn	Sep	S	24-Aug	28-Aug	2	5.9	77.6	4.63
Lumber	Nov	S	29-Aug	6-Oct	100	10.2	80	18.5
Silver	Dec	L	31-Aug	23-Sep	100	5.1	77.8	71.4

* Please note associated risk disclaimers on page 2

THERE IS A SUBSTANTIAL RISK OF LOSS IN TRADING FUTURES AND OPTIONS.

PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS.

PAST RESULTS DO NOT INCLUDE THE COSTS OF COMMISSIONS AND FEES OF \$30-50 PER ROUND TURN

* SEASONAL TENDENCIES ARE A COMPOSITE OF SOME OF THE MORE CONSISTENT COMMODITY FUTURES SEASONALS THAT HAVE OCCURRED OVER THE PAST 15 OR MORE YEARS. THERE ARE USUALLY UNDERLYING FUNDAMENTAL CIRCUMSTANCES THAT OCCUR ANNUALLY THAT TEND TO CAUSE THE FUTURES MARKETS TO REACT IN A SIMILAR DIRECTIONAL MANNER DURING A CERTAIN CALENDAR PERIOD OF THE YEAR. EVEN IF A SEASONAL TENDENCY OCCURS IN THE FUTURE, IT MAY NOT RESULT IN A PROFITABLE TRANSACTION AS FEES, AND THE TIMING OF THE ENTRY AND LIQUIDATION MAY IMPACT ON THE RESULTS. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT HAS IN THE PAST OR WILL IN THE FUTURE ACHIEVE PROFITS UTILIZING THESE STRATEGIES. NO REPRESENTATION IS BEING MADE THAT PRICE PATTERNS WILL RECUR IN THE FUTURE. HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

* ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS. RESULTS NOT ADJUSTED FOR COMMISSION AND SLIPPAGE.

* THERE IS A SUBSTANTIAL RISK OF LOSS IN TRADING FUTURES, FOREX AND OPTIONS. PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS. TRADING FUTURES, FOREX AND OPTIONS IS NOT SUITABLE FOR EVERYONE.

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