

| 28k Mini/Micro Model Portfolio<br>Futures Mega-Trades<br>Well-Capitalized Long Term Investing | Market<br>Trend<br>(Long/Short) | Original<br>or Roll-over<br>Entry Date | Average<br>Trade<br>Entry Price | Last Price | (Commissions are minimal-but not deducted)<br>Open<br>Mega-Trade P&L | Initial Margin<br>(As of 6/24/2019) | Aggregated<br>Closed<br>Trades |
|-----------------------------------------------------------------------------------------------|---------------------------------|----------------------------------------|---------------------------------|------------|----------------------------------------------------------------------|-------------------------------------|--------------------------------|
| Jun Australian Dollar (e-micro)                                                               | Short                           | 3/5/20                                 | 65.97                           | 58.05      | 792.00                                                               | 148.00                              | 118.00                         |
| Jun British Pound (e-micro)                                                                   | Short                           | 3/12/20                                | 127.74                          | 115.87     | 741.87                                                               | 231.00                              | (128.00)                       |
| Jun Canadian Dollar (e-micro)                                                                 | Short                           | 3/5/20                                 | 74.555                          | 69.325     | 523.00                                                               | 110.00                              | (84.00)                        |
| July Corn (e-micro)                                                                           | Short                           | 3/13/20                                | 371.75                          | 349.50     | 111.25                                                               | 220.00                              | 656.00                         |
| Jun DJIA (e-micro)                                                                            | Short                           | 3/18/20                                | 19881                           | 19040      | 420.50                                                               | 605.00                              | 961.00                         |
| Jun Euro Currency (e-micro)                                                                   | Short                           | 3/12/20                                | 112.780                         | 106.915    | 733.12                                                               | 220.00                              | 423.00                         |
| Jun Gold (e-micro)                                                                            | Short                           | 3/13/20                                | 1590.80                         | 1488.10    | 1,027.00                                                             | 407.00                              | 598.00                         |
| Jun Japanese Yen (e-micro)                                                                    | Short                           | 3/11/20                                | 95.865                          | 90.360     | 688.12                                                               | 198.00                              | 745.00                         |
| Jun NASDAQ 100 (e-micro)                                                                      | Short                           | 3/18/20                                | 7089.00                         | 6969.00    | 240.00                                                               | 836.00                              | 550.00                         |
| May Lt. Crude (mini-contract)                                                                 | Short                           | 2/26/20                                | 48.25                           | 22.63      | 12,810.00                                                            | 2,008.00                            | 1,750.00                       |
| July Natural Gas (e-mini)                                                                     | Short                           | 3/18/20                                | 1.860                           | 1.877      | (85.00)                                                              | 770.00                              | (689.00)                       |
| Jun Russell 2000 (e-micro)                                                                    | Short                           | 3/5/20                                 | 1453.10                         | 1015.90    | 2,186.00                                                             | 390.00                              | 1,007.00                       |
| Jun S&P 500 (e-micro)                                                                         | Short                           | 3/18/20                                | 2389.00                         | 2288.50    | 502.50                                                               | 630.00                              | (2,124.00)                     |
| May Silver (1000-oz)                                                                          | Short                           | 2/26/20                                | 1810.00                         | 1238.50    | 5,715.00                                                             | 726.00                              | 2,222.00                       |
| May Soybeans (e-micro)                                                                        | Short                           | 2/3/20                                 | 890.75                          | 862.50     | 141.25                                                               | 438.00                              | 198.00                         |
| Jun Swiss Franc (e-micro)                                                                     | Short                           | 3/11/20                                | 107.46                          | 101.53     | 741.25                                                               | 258.00                              | 657.00                         |
| June 10-Year Note (full contract)                                                             | Short                           | 3/13/20                                | 137.18                          | 136.73     | 450.00                                                               | 1,155.00                            | 7,629.00                       |
| July Wheat (e-micro)                                                                          | Long                            | 3/19/20                                | 536.00                          | 535.75     | (1.25)                                                               | 319.00                              | 282.00                         |
| Gold shading= Mega-Trade in<br>progress \$500+ open trade profit                              |                                 |                                        |                                 |            |                                                                      | 9,669.00                            | =margin                        |
| Profit factor= ave winner/ave loser x<br>% of winners/ % of losers                            |                                 |                                        |                                 |            |                                                                      | 29,007.00                           | =3X margin                     |

| Open Trades    |             |
|----------------|-------------|
| markets        | 18          |
| losers         | 2           |
| winners        | 16          |
| ave winner=    | \$ 1,738.93 |
| ave loser=     | \$ (43.12)  |
| % winners=     | 88.89%      |
| % losers=      | 11.11%      |
| Profit factor= | 322.58      |

| P&L           | Open Trade            |
|---------------|-----------------------|
| Open Trades   | Margin Requirement    |
| \$ 27,736.63  | \$ 9,669.00           |
| P&L           | Open Trade            |
| Closed Trades | 3X Margin Requirement |
| \$ 14,771.00  | \$ 29,007.00          |
| P&L           | Open Trade            |
| Open + Closed | Return on 3x Margin   |
| \$ 42,507.63  | 146.5%                |

| Mini/Micro Trade Equity | Trading<br>(P/L + Margin) | Equity Change<br>Plus/Minus | Weekly Acct<br>Gain/DD % |
|-------------------------|---------------------------|-----------------------------|--------------------------|
| 7/26/19                 | \$ 34,141.25              |                             |                          |
| 8/2/19                  | \$ 33,693.50              | \$ (447.75)                 | -1.31%                   |
| 8/9/19                  | \$ 35,729.25              | \$ 2,035.75                 | 6.04%                    |
| 8/16/19                 | \$ 36,251.13              | \$ 521.88                   | 1.46%                    |
| 8/23/19                 | \$ 37,188.38              | \$ 937.25                   | 2.59%                    |
| 8/30/19                 | \$ 37,419.50              | \$ 231.12                   | 0.62%                    |
| 9/6/19                  | \$ 38,248.39              | \$ 828.89                   | 2.22%                    |
| 9/13/19                 | \$ 40,328.51              | \$ 2,080.13                 | 5.44%                    |
| 9/20/19                 | \$ 39,679.76              | \$ (648.75)                 | -1.61%                   |
| 9/27/19                 | \$ 37,328.89              | \$ (2,350.87)               | -5.92%                   |
| 10/4/19                 | \$ 38,602.89              | \$ 1,274.00                 | 3.41%                    |
| 10/11/19                | \$ 36,028.13              | \$ (2,574.76)               | -6.67%                   |
| 10/18/19                | \$ 37,180.51              | \$ 1,152.38                 | 3.20%                    |
| 10/25/19                | \$ 36,609.01              | \$ (571.50)                 | -1.54%                   |
| 11/1/19                 | \$ 36,478.63              | \$ (130.38)                 | -0.36%                   |
| 11/8/19                 | \$ 39,394.88              | \$ 2,916.25                 | 7.99%                    |
| 11/15/19                | \$ 38,750.88              | \$ (644.00)                 | -1.63%                   |
| 11/22/19                | \$ 38,638.76              | \$ (112.12)                 | -0.29%                   |
| 11/29/19                | \$ 41,013.13              | \$ 2,374.37                 | 6.15%                    |
| 12/6/19                 | \$ 41,427.00              | \$ 413.87                   | 1.01%                    |
| 12/13/19                | \$ 41,590.00              | \$ 163.00                   | 0.39%                    |
| 12/20/19                | \$ 43,382.37              | \$ 1,792.37                 | 4.31%                    |
| 12/27/19                | \$ 44,547.00              | \$ 1,164.63                 | 2.68%                    |
| 1/3/20                  | \$ 44,965.87              | \$ 418.87                   | 0.94%                    |
| 1/10/20                 | \$ 42,867.87              | \$ (2,098.00)               | -4.67%                   |
| 1/17/20                 | \$ 45,039.87              | \$ 2,172.00                 | 5.07%                    |
| 1/24/20                 | \$ 47,317.12              | \$ 2,277.25                 | 5.06%                    |
| 1/31/20                 | \$ 49,501.00              | \$ 2,183.88                 | 4.62%                    |
| 2/7/20                  | \$ 44,756.63              | \$ (4,744.37)               | -9.58%                   |
| 2/14/20                 | \$ 45,271.50              | \$ 514.87                   | 1.15%                    |
| 2/21/20                 | \$ 45,705.25              | \$ 433.75                   | 0.96%                    |
| 2/28/20                 | \$ 53,898.13              | \$ 8,192.88                 | 17.93%                   |
| 3/6/20                  | \$ 55,398.88              | \$ 1,500.75                 | 2.78%                    |
| 3/13/20                 | \$ 60,990.25              | \$ 5,591.37                 | 10.09%                   |
| 3/20/20                 | \$ 70,827.63              | \$ 9,837.38                 | 16.13%                   |

