

28k Mini/Micro Model Portfolio	Market Trend (Long/Short)	Original or Roll-over Entry Date	CTG Fills Trade Entry Price	TnT Software Last Market Price	(Commissions are minimal-but not deducted) Open Home Run Trades Mega-Trade P&L	Initial Margin (As of 6/24/2019)	Aggregated Closed Trades
Sep Australian Dollar (e-micro)	Long	5/29/20	66.59	71.50	491.00	148.00	1,039.00
Sep British Pound (e-micro)	Long	7/9/20	126.58	130.55	248.13	231.00	108.00
Sep Canadian Dollar (e-micro)	Long	7/24/20	74.500	74.715	21.50	110.00	350.00
Dec Corn (e-mini)	Short	7/13/20	336.25	320.75	77.50	220.00	527.00
Sep DJIA (e-micro)	Long	7/16/20	26594	27333	369.50	605.00	2,559.00
Sep Euro Currency (e-micro)	Long	6/1/20	111.385	117.910	815.62	220.00	236.00
Dec Gold (e-micro)	Long	7/20/20	1838.80	2028.00	1,892.00	407.00	2,746.00
Sep Japanese Yen (e-micro)	Long	6/10/20	93.365	94.430	133.13	198.00	749.00
Sep NASDAQ 100 (e-micro)	Long	6/8/20	9791.65	11122.80	2,662.30	836.00	1,252.00
Dec Lt. Crude (mini-contract)	Long	7/22/20	41.82	42.19	185.00	2,008.00	4,970.00
Dec Natural Gas (mini-contract)	Long	7/29/20	2.822	3.044	1,110.00	770.00	(3,669.00)
Sep Russell 2000 (e-micro)	Long	7/22/20	1475.50	1566.20	453.50	390.00	2,630.00
Sep S&P 500 (e-micro)	Long	7/16/20	3198.50	3344.75	731.25	630.00	(1,095.00)
Dec Silver (1000-oz)	Long	6/7/20	2855.50	2779.70	(758.00)	726.00	21,804.00
Nov Soybeans (e-mini)	Short	7/14/20	877.09	867.50	47.50	438.00	305.00
Sep Swiss Franc (e-micro)	Long	3/27/20	104.12	109.60	685.00	258.00	984.00
Sep 10-Year Note (full contract)	Long	6/12/20	138.69	139.95	1,260.00	1,155.00	7,159.00
Dec Wheat (e-mini)	Short	8/5/20	518.25	503.50	73.75	319.00	316.00

Gold shading= Mega-Trade in progress \$500+ open trade profit
Profit factor= ave winner/ave loser x % of winners/ % of losers = 14.85
9,669.00 =margin
29,007.00 =3X margin

Open Trades	
markets	18
losers	1
winners	17
ave winner=	\$ 662.16
ave loser=	\$ (758.00)
% winners=	94.44%
% losers=	5.56%
Profit factor=	14.85

P&L	Open Trade Margin Requirement
\$ 10,498.68	\$ 9,669.00
P&L	Open Trade Margin Requirement
\$ 42,970.00	\$ 29,007.00
P&L	Open Trade Margin Requirement
\$ 53,468.68	
Maximum Drawdown %	18.40%
Profit in 2020	76.7%
Profit since inception	130.5%

28k Mini/Micro Trade Equity	Trading (P/L + Margin)	Equity Change Plus/Minus	Weekly Acct 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	\$ 36,026.13	\$ (2,574.76)	-6.77%
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%
3/27/20	\$ 63,033.63	\$ (7,794.00)	-11.00%
4/3/20	\$ 58,913.64	\$ (4,119.99)	-6.54%
4/10/20	\$ 63,639.43	\$ 4,725.79	8.02%
4/17/20	\$ 63,788.43	\$ 149.00	0.23%
4/24/20	\$ 58,673.00	\$ (5,115.43)	-8.02%
5/1/20	\$ 57,277.50	\$ (1,395.50)	-2.38%
5/8/20	\$ 58,055.88	\$ 778.38	1.36%
5/15/20	\$ 57,772.00	\$ (283.88)	-0.49%
5/22/20	\$ 59,926.50	\$ 2,154.50	3.73%
5/29/20	\$ 63,502.25	\$ 3,575.75	5.97%
6/5/20	\$ 65,393.99	\$ 1,891.74	2.98%
6/12/20	\$ 59,835.54	\$ (5,558.45)	-8.50%
6/19/20	\$ 62,660.73	\$ 2,825.19	4.72%
6/26/20	\$ 64,392.06	\$ 1,731.33	2.76%
7/3/20	\$ 64,362.91	\$ (29.15)	-0.05%
7/10/20	\$ 64,263.58	\$ (99.33)	-0.15%
7/17/20	\$ 63,738.31	\$ (525.27)	-0.82%
7/24/20	\$ 67,772.06	\$ 4,033.75	6.33%
7/31/20	\$ 71,473.43	\$ 3,701.37	5.46%
8/7/20	\$ 78,710.66	\$ 7,237.23	10.13%

CFRC REQUIRED NOTICE: These results are based on hypothetical or simulated performance results that have certain inherent limitations. Unlike the results shown in an actual performance record, these results do not represent actual trading. Also, because these trades have not actually been executed, these results may have under- or over-compensated for the impact, if any, of certain market factors, such as lack of liquidity. Hypothetical or simulated trading programs in general are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profits or losses similar to those being shown.

