

| 16K Model Portfolio<br>Select Futures Mega-Trades<br>Well-Capitalized Long Term Investing | Market<br>Trend<br>(Long/Short) | Original<br>or Roll-over<br>Entry Date | CTG Fills<br>Trade<br>Entry Price | TnT Software<br>Last Market<br>Price | (Commissions are minimal-but not deducted)<br>Open Home Run Trades<br>Mega-Trade P&L | Initial Margin<br>(As of 11/25/2019)<br>from Barchart.com | Aggregated<br>Closed<br>Contracts |
|-------------------------------------------------------------------------------------------|---------------------------------|----------------------------------------|-----------------------------------|--------------------------------------|--------------------------------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------|
| Sep Canadian Dollar (full contract)                                                       | Short                           | 6/26/20                                | 73.280                            | 73.670                               | (390.00)                                                                             | 1,320.00                                                  | 12,773.00                         |
| Aug Gold (mini contract)                                                                  | Long                            | 5/19/20                                | 1752.20                           | 1810.00                              | 1,926.67                                                                             | 1,650.00                                                  | 34,238.00                         |
| Sep Lt. Crude (mini-contract)                                                             | Long                            | 5/19/20                                | 32.70                             | 40.75                                | 4,025.00                                                                             | 2,200.00                                                  | 36,510.00                         |
| Sep Natural Gas (mini-contract)                                                           | Long                            | 7/7/20                                 | 1.975                             | 1.765                                | (1,050.00)                                                                           | 1,347.50                                                  | 15,490.00                         |

|                                                                 |  |  |  |  |  |           |            |
|-----------------------------------------------------------------|--|--|--|--|--|-----------|------------|
| Gold shading= Mega-Trade in progress 3k+ open trade profit      |  |  |  |  |  | 6,517.50  | =margin    |
| Profit factor= ave winner/ave loser x % of winners/ % of losers |  |  |  |  |  | 19,552.50 | =3X margin |

| Open Trades    |             |
|----------------|-------------|
| markets        | 4           |
| losers         | 2           |
| winners        | 2           |
| ave winner=    | \$ 2,975.83 |
| ave loser=     | \$ (720.00) |
| % winners=     | 50.00%      |
| % losers=      | 50.00%      |
| Profit factor= | 4.13        |

| P&L                  |               |
|----------------------|---------------|
| Open Trades          | \$ 4,511.67   |
| P&L                  |               |
| Closed Trades        | \$ 99,011.00  |
| P&L                  |               |
| Open + Closed Trades | \$ 103,522.67 |
| Return on 3x Margin  |               |
|                      | 529.5%        |

| Maximum Drawdown % |        |
|--------------------|--------|
|                    | 14.80% |

| Trade Equity 16k account | Acct Value<br>(P/L + Margin) | Equity Change<br>Plus/Minus | Weekly Acct<br>Gain/DD % |
|--------------------------|------------------------------|-----------------------------|--------------------------|
|--------------------------|------------------------------|-----------------------------|--------------------------|

|          |               |                |        |
|----------|---------------|----------------|--------|
| 4/5/19   | \$ 90,854.17  |                |        |
| 4/12/19  | \$ 91,202.50  | \$ 348.33      | 0.38%  |
| 4/19/19  | \$ 92,987.50  | \$ 1,785.00    | 1.96%  |
| 4/26/19  | \$ 92,460.83  | \$ (526.67)    | -0.57% |
| 5/3/19   | \$ 91,670.83  | \$ (790.00)    | -0.85% |
| 5/10/19  | \$ 91,287.50  | \$ (383.33)    | -0.42% |
| 5/17/19  | \$ 91,212.50  | \$ (75.00)     | -0.08% |
| 5/24/19  | \$ 95,857.50  | \$ 4,645.00    | 5.09%  |
| 5/31/19  | \$ 97,737.50  | \$ 1,880.00    | 1.96%  |
| 6/7/19   | \$ 96,297.50  | \$ (1,440.00)  | -1.47% |
| 6/14/19  | \$ 95,809.17  | \$ (488.33)    | -0.51% |
| 6/21/19  | \$ 98,877.50  | \$ 3,068.33    | 3.20%  |
| 6/28/19  | \$ 99,870.83  | \$ 993.33      | 1.00%  |
| 7/5/19   | \$ 98,392.50  | \$ (1,478.33)  | -1.48% |
| 7/12/19  | \$ 100,900.83 | \$ 2,508.33    | 2.55%  |
| 7/19/19  | \$ 104,579.17 | \$ 3,678.34    | 3.65%  |
| 7/26/19  | \$ 103,774.17 | \$ (805.00)    | -0.77% |
| 8/2/19   | \$ 103,647.50 | \$ (126.67)    | -0.12% |
| 8/9/19   | \$ 106,267.50 | \$ 2,620.00    | 2.53%  |
| 8/16/19  | \$ 106,100.83 | \$ (166.67)    | -0.16% |
| 8/23/19  | \$ 106,872.50 | \$ 771.67      | 0.73%  |
| 8/30/19  | \$ 106,724.17 | \$ (148.33)    | -0.14% |
| 9/6/19   | \$ 105,050.83 | \$ (1,673.34)  | -1.57% |
| 9/13/19  | \$ 103,522.50 | \$ (1,528.33)  | -1.45% |
| 9/20/19  | \$ 105,212.50 | \$ 1,690.00    | 1.63%  |
| 9/27/19  | \$ 106,052.50 | \$ 840.00      | 0.80%  |
| 10/4/19  | \$ 108,512.50 | \$ 2,460.00    | 2.32%  |
| 10/11/19 | \$ 107,849.17 | \$ (663.33)    | -0.61% |
| 10/18/19 | \$ 107,619.17 | \$ (230.00)    | -0.21% |
| 10/25/19 | \$ 106,490.83 | \$ (1,128.34)  | -1.05% |
| 11/1/19  | \$ 105,747.50 | \$ (743.33)    | -0.70% |
| 11/8/19  | \$ 104,034.17 | \$ (1,713.33)  | -1.62% |
| 11/5/19  | \$ 103,267.50 | \$ (766.67)    | -0.74% |
| 11/22/19 | \$ 103,990.83 | \$ 723.33      | 0.70%  |
| 11/29/19 | \$ 104,322.51 | \$ 331.68      | 0.32%  |
| 12/6/19  | \$ 105,090.84 | \$ 768.33      | 0.74%  |
| 12/13/19 | \$ 105,549.18 | \$ 458.34      | 0.44%  |
| 12/20/19 | \$ 105,959.18 | \$ 410.00      | 0.39%  |
| 12/27/19 | \$ 108,012.51 | \$ 2,053.33    | 1.94%  |
| 1/3/20   | \$ 110,525.84 | \$ 2,513.33    | 2.33%  |
| 1/10/20  | \$ 110,677.51 | \$ 151.67      | 0.14%  |
| 1/17/20  | \$ 111,770.84 | \$ 1,093.33    | 0.99%  |
| 1/24/20  | \$ 114,270.84 | \$ 2,500.00    | 2.24%  |
| 1/31/20  | \$ 116,574.18 | \$ 2,303.34    | 2.02%  |
| 2/7/20   | \$ 116,970.84 | \$ 396.66      | 0.34%  |
| 2/14/20  | \$ 116,474.18 | \$ (496.66)    | -0.42% |
| 2/21/20  | \$ 119,104.18 | \$ 2,630.00    | 2.28%  |
| 2/28/20  | \$ 117,307.51 | \$ (1,796.67)  | -1.53% |
| 3/6/20   | \$ 118,200.51 | \$ 893.00      | 0.76%  |
| 3/13/20  | \$ 123,749.18 | \$ 5,548.67    | 4.69%  |
| 3/20/20  | \$ 130,800.84 | \$ 7,051.66    | 5.70%  |
| 3/27/20  | \$ 120,647.84 | \$ (10,153.00) | -7.76% |
| 4/3/20   | \$ 115,917.84 | \$ (4,730.00)  | -3.92% |
| 4/10/20  | \$ 121,557.84 | \$ 5,640.00    | 4.87%  |
| 4/17/20  | \$ 118,237.84 | \$ (3,320.00)  | -2.73% |
| 4/24/20  | \$ 114,532.98 | \$ (3,704.86)  | -3.13% |
| 5/1/20   | \$ 112,996.31 | \$ (1,536.67)  | -1.34% |
| 5/8/20   | \$ 111,499.64 | \$ (1,496.67)  | -1.32% |
| 5/15/20  | \$ 111,367.98 | \$ (131.66)    | -0.12% |
| 5/22/20  | \$ 111,977.64 | \$ 609.66      | 0.55%  |
| 5/29/20  | \$ 114,277.64 | \$ 2,300.00    | 2.05%  |
| 6/5/20   | \$ 115,905.64 | \$ 1,628.00    | 1.42%  |
| 6/12/20  | \$ 116,200.63 | \$ 294.99      | 0.25%  |
| 6/19/20  | \$ 118,698.97 | \$ 2,498.34    | 2.15%  |
| 6/26/20  | \$ 118,743.97 | \$ 45.00       | 0.04%  |
| 7/3/20   | \$ 119,012.30 | \$ 268.33      | 0.23%  |
| 7/10/20  | \$ 117,663.97 | \$ (1,348.33)  | -1.13% |
| 7/17/20  | \$ 117,448.97 | \$ (215.00)    | -0.18% |

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