

17k Micro Model Portfolio	Market	Original	CTG Fills	TnT Software	(Commissions are minimal-but not deducted)	Initial Margin	Aggregated
Futures Mega-Trades	Trend	or Roll-over	Trade	Last Market	Open Home Run Trades	(As of 6/24/2019)	Closed
Well-Capitalized Long Term Investing	(Long/Short)	Entry Date	Entry Price	Price	Mega-Trade P&L		Trades
Sep Australian Dollar (e-micro)	Long	5/29/20	66.59	71.74	515.00	148.00	1,039.00
Sep British Pound (e-micro)	Long	7/9/20	126.58	130.93	271.88	231.00	108.00
Sep Canadian Dollar (e-micro)	Long	7/24/20	74.500	75.440	94.00	110.00	350.00
Dec Corn (e-mini)	Short	7/13/20	336.25	338.00	(8.75)	220.00	527.00
Sep DJIA (e-micro)	Long	7/16/20	26594	27792	599.00	605.00	2,559.00
Sep Euro Currency (e-micro)	Long	6/1/20	111.385	118.450	883.13	220.00	236.00
Dec Gold (e-micro)	Short	8/12/20	1932.30	1949.80	(175.00)	407.00	3,646.00
Sep Japanese Yen (e-micro)	Long	6/10/20	93.580	93.580	(36.25)	198.00	749.00
Sep NASDAQ 100 (e-micro)	Long	6/8/20	9791.65	11133.80	2,684.30	836.00	1,252.00
Sep Russell 2000 (e-micro)	Long	7/22/20	1475.50	1573.20	488.50	390.00	2,630.00
Dec Silver (1000-oz)	Short	8/12/20	2550.00	2625.80	(758.00)	726.00	18,749.00
Sep S&P 500 (e-micro)	Long	7/16/20	3198.50	3361.50	815.00	630.00	(1,095.00)
Nov Soybeans (e-mini)	Long	8/14/20	895.00	898.75	18.75	438.00	215.00
Sep Swiss Franc (e-micro)	Long	5/29/20	104.12	110.05	741.25	258.00	984.00
Dec Wheat (e-mini)	Short	8/5/20	518.25	509.50	43.75	319.00	314.00
Gold shading: Mega-Trade in progress \$500+ open trade profit						5,736.00	=margin
Profit factor= ave winner/ave loser x % of winners/ % of losers						17,208.00	=3X margin

Open Trades
markets 15
losers 4
winners 11
ave winner= \$ 650.41
ave loser= \$ (244.50)
% winners= 73.33%
% losers= 26.67%
Profit factor= 7.32

P&L	Open Trade
Open Trades	Margin Requirement
\$ 6,176.55	\$ -5,736.00
P&L	Open Trade
Closed Trades	3X Margin Requirement
\$ 32,263.00	\$ 17,208.00
P&L	Return on 3x Margin
Open + Closed Trades	
\$ 38,439.55	223.4%
Maximum Drawdown %	27.50%
Profit in 2020	150.6%

17k Mini/Micro Trade Equity	Trading (P/L + Margin)	Equity Change Plus/Minus	Weekly Acct Gain/DD %
8/2/19	\$18,569.50		
8/9/19	\$18,840.25	\$ 270.75	1.46%
8/16/19	\$19,022.13	\$ 181.88	0.97%
8/23/19	\$19,774.38	\$ 752.25	3.95%
8/30/19	\$19,995.50	\$ 221.12	1.12%
9/6/19	\$19,646.39	\$ (349.11)	-1.75%
9/13/19	\$20,444.51	\$ 798.13	4.06%
9/20/19	\$19,755.76	\$ (688.75)	-3.37%
9/27/19	\$19,259.89	\$ (495.87)	-2.51%
10/4/19	\$17,293.89	\$ (1,966.00)	-10.21%
10/11/19	\$17,434.13	\$ 140.24	0.81%
10/18/19	\$17,181.51	\$ (252.62)	-1.45%
10/25/19	\$17,215.01	\$ 33.50	0.19%
11/1/19	\$17,953.63	\$ 738.62	4.29%
11/8/19	\$19,409.88	\$ 1,456.25	8.11%
11/15/19	\$19,571.98	\$ 162.00	0.83%
11/22/19	\$19,599.76	\$ 27.88	0.14%
11/29/19	\$21,141.13	\$ 1,541.37	7.86%
12/6/19	\$20,553.00	\$ (588.13)	-2.78%
12/13/19	\$19,884.75	\$ (668.25)	-3.25%
12/20/19	\$21,088.37	\$ 1,203.62	6.05%
12/27/19	\$21,678.00	\$ 589.63	2.80%
1/3/20	\$21,886.87	\$ 208.87	0.96%
1/10/20	\$22,398.87	\$ 512.00	2.34%
1/17/20	\$23,420.87	\$ 1,022.00	4.56%
1/24/20	\$23,158.12	\$ (262.75)	-1.12%
1/31/20	\$22,512.00	\$ (646.12)	-2.79%
2/7/20	\$20,880.63	\$ (1,631.37)	-7.25%
2/14/20	\$22,140.50	\$ 1,259.87	6.03%
2/21/20	\$21,884.25	\$ (256.25)	-1.16%
2/28/20	\$26,181.13	\$ 4,296.88	19.63%
3/6/20	\$24,417.88	\$ (1,763.25)	-6.73%
3/13/20	\$31,093.25	\$ 6,675.37	27.34%
3/20/20	\$36,424.63	\$ 7,331.38	23.50%
3/27/20	\$30,346.63	\$ (8,078.00)	-21.02%
4/3/20	\$27,821.01	\$ (2,525.62)	-8.32%
4/10/20	\$33,680.38	\$ 5,859.37	21.06%
4/17/20	\$34,409.38	\$ 729.00	2.16%
4/24/20	\$34,462.41	\$ 53.03	0.15%
5/1/20	\$33,796.91	\$ (665.50)	-1.93%
5/8/20	\$37,160.29	\$ 3,363.38	9.95%
5/15/20	\$37,161.41	\$ 1.12	0.00%
5/22/20	\$39,825.91	\$ 2,664.50	7.17%
5/29/20	\$42,096.66	\$ 2,270.75	5.70%
6/5/20	\$43,808.40	\$ 1,711.74	4.07%
6/12/20	\$41,762.89	\$ (2,045.51)	-4.67%
6/19/20	\$42,633.08	\$ 870.19	2.08%
6/26/20	\$43,604.41	\$ 971.33	2.28%
7/3/20	\$43,405.26	\$ (199.15)	-0.46%
7/10/20	\$45,028.93	\$ 1,623.67	3.74%
7/17/20	\$44,660.66	\$ (368.27)	-0.82%
7/24/20	\$48,869.41	\$ 4,208.75	9.42%
7/31/20	\$52,720.78	\$ 3,851.37	7.88%
8/7/20	\$58,336.01	\$ 5,615.23	10.65%
8/14/20	\$54,323.88	\$ (4,012.13)	-6.88%

CFTC 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. THERE IS RISK OF LOSS IN FUTURES TRADING.

