

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
Dec Australian Dollar (e-micro)	Short	9/22/20	72.24	72.34		(10.00)	148.00	1,607.00
Dec British Pound (e-micro)	Short	9/9/20	129.07	130.41		(83.75)	231.00	261.00
Dec Canadian Dollar (e-micro)	Short	9/22/20	75.210	76.155		(94.50)	110.00	419.00
Dec Corn (e-mini)	Long	8/18/20	343.25	395.00		258.75	220.00	492.00
Dec DJIA (e-micro)	Long	10/6/20	28030	28518		244.00	605.00	2,819.00
Dec Euro Currency (e-micro)	Short	9/23/20	117.260	118.405		(143.12)	220.00	967.00
Dec Gold (e-micro)	Short	8/12/20	1932.30	1926.20		61.00	407.00	3,646.00
Dec Japanese Yen (e-micro)	Long	9/17/20	95.680	94.735		(118.13)	198.00	522.00
Dec NASDAQ 100 (e-micro)	Short	9/8/20	11272.00	11724.80		(905.60)	836.00	4,144.00
Dec Russell 2000 (e-micro)	Long	10/6/20	1586.10	1640.50		272.00	390.00	2,793.00
Dec Silver (1000-oz)	Short	8/12/20	2550.00	2510.80		392.00	726.00	18,749.00
Dec S&P 500 (e-micro)	Long	10/6/20	3394.75	3473.25		392.50	630.00	413.00
Mar Soybeans (e-mini)	Long	10/7/20	1041.50	1048.25		33.75	438.00	504.00
Dec Swiss Franc (e-micro)	Short	9/22/20	109.52	110.09		(71.25)	258.00	1,607.00
Dec Wheat (e-mini)	Long	8/24/20	537.25	593.75		282.50	319.00	221.00
Gold shading= Mega-Trade in							5,738.00	=margin
progress \$500+ open trade profit							17,208.00	=3X margin
Profit factor= ave winner/ave loser x								
% of winners/ % of losers								

Open Trades	
markets	15
losers	7
winners	8
ave winner=	\$ 242.06
ave loser=	\$ (203.76)
% winners=	53.33%
% losers=	46.67%
Profit factor=	1.36

P&L		Open Trade	
Open Trades		Margin Requirement	
\$	510.15	\$	-5,736.00
P&L		Open Trade	
Closed Trades		3X Margin Requirement	
\$	39,158.00	\$	17,208.00
P&L		Return on 3x Margin	
\$	39,668.15	\$	230.5%
Maximum Drawdown %			
27.50%			
Profit in 2020			
156.3%			

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	\$19,571.88	\$ 162.00	0.83%
11/22/19	\$19,559.76	\$ 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	\$38,424.63	\$ 7,331.38	23.58%
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)	-4.87%
6/19/20	\$42,833.08	\$ 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%
8/21/20	\$54,351.03	\$ 27.15	0.05%
8/28/20	\$56,059.88	\$ 1,708.85	3.14%
9/4/20	\$56,032.76	\$ (27.12)	-0.05%
9/11/20	\$54,635.43	\$ (1,397.33)	-2.49%
9/18/20	\$54,656.96	\$ 21.53	0.04%
9/25/20	\$60,555.21	\$ 5,898.25	10.79%
10/2/20	\$57,764.13	\$ (2,791.08)	-4.61%
10/9/20	\$56,552.48	\$ (2,211.65)	-3.83%

CTC REQUIRED NOTES: 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.

17k Mini/Micro

