

5k Micro Model Portfolio (old) Hypothetical Futures Mega-Trades Well-Capitalized Long Term Investing	Market Trend (Long/Short)	Original or Roll-over Entry Date	CTG Fills Trade Entry Price	Last Market Price	(Commissions are minimal-but not deducted) Open Mega-Trade P&L	Initial Margin (As of 6/24/2019)	Aggregated Closed Trades
Jun DJIA (e-micro)	Long	3/25/20	20556	27072	3,258.00	605.00	623.00
Aug Gold (e-micro)	Long	5/19/20	1752.20	1683.00	(692.00)	407.00	2,096.00
Jun NASDAQ 100 (e-micro)	Long	4/7/20	8273.25	9808.50	3,070.50	836.00	(1,818.00)
Nov Soybeans (e-micro)	Long	6/5/20	878.25	879.50	6.25	438.00	311.00
Gold shading= Mega-Trade in progress \$500+ open trade profit						12,960.59 =margin	
Profit factor= ave winner/ave loser x % of winners/ % of losers						38,881.76 =3X margin	

Open Trades	
markets	4
losers	1
winners	3
ave winner=	\$ 2,111.58
ave loser=	\$ (692.00)
% winners=	75.00%
% losers=	25.00%
Profit factor=	9.15

P&L		Open Trade	
Open Trades		Margin Requirement	
\$	5,642.75	\$	2,286.00
P&L		Open Trade	
Closed Trades		3X Margin Requirement	
\$	1,212.00	\$	6,858.00
P&L		Return on 3x Margin	
Open + Closed			
\$	6,854.75		100.0%
Maximum Drawdown %			45.6%

Mini/Micro Trade Equity	Trading (P/L + Margin)	Equity Change Plus/Minus	Weekly Acct Gain/DD %
	8/2/19 \$	5,932.25	
	8/9/19 \$	5,848.00	-(84.25) -1.42%
	8/16/19 \$	5,748.25	-(99.75) -1.71%
	8/23/19 \$	5,903.50	\$ 155.25 2.70%
	8/30/19 \$	6,215.25	\$ 311.75 5.28%
	9/6/19 \$	6,695.75	\$ 480.50 7.73%
	9/13/19 \$	6,684.25	-(11.50) -0.17%
	9/20/19 \$	6,446.00	-(238.25) -3.56%
	9/27/19 \$	6,056.50	-(389.50) -6.04%
	10/4/19 \$	5,293.25	-(763.25) -12.60%
	10/11/19 \$	5,695.00	\$ 401.75 7.59%
	10/18/19 \$	5,489.00	-(206.00) -3.62%
	10/25/19 \$	5,697.00	\$ 208.00 3.79%
	1/1/19 \$	6,073.75	\$ 376.75 6.61%
	11/8/19 \$	6,903.75	\$ 830.00 13.67%
	11/15/19 \$	7,084.25	\$ 180.50 2.61%
	11/22/19 \$	7,108.75	\$ 24.50 0.35%
	11/29/19 \$	7,566.25	\$ 457.50 6.44%
	12/6/19 \$	5,919.75	-(1,646.50) -21.76%
	12/13/19 \$	5,765.25	-(154.50) -2.61%
	12/20/19 \$	6,390.00	\$ 624.75 10.84%
	12/27/19 \$	6,525.25	\$ 135.25 2.12%
	1/3/20 \$	6,920.75	\$ 395.50 6.06%
	1/10/20 \$	7,444.25	\$ 523.50 7.56%
	1/17/20 \$	7,865.75	\$ 421.50 5.66%
	1/24/20 \$	7,888.50	\$ 22.75 0.29%
	1/31/20 \$	8,524.00	\$ 635.50 8.06%
	2/7/20 \$	7,188.25	-(1,335.75) -15.67%
	2/14/20 \$	7,898.00	\$ 709.75 9.87%
	2/21/20 \$	7,987.75	\$ 89.75 1.14%
	2/28/20 \$	9,140.00	\$ 1,152.25 14.43%
	3/6/20 \$	7,514.00	-(1,626.00) -17.79%
	3/13/20 \$	7,927.00	\$ 413.00 5.50%
	3/20/20 \$	9,178.75	\$ 1,251.75 15.79%
	3/27/20 \$	5,352.75	-(3,826.00) -41.68%
	4/3/20 \$	4,991.50	-(361.25) -6.75%
	4/10/20 \$	5,965.16	\$ 973.66 19.51%
	4/17/20 \$	6,861.16	\$ 896.00 15.02%
	4/24/20 \$	7,021.71	\$ 160.55 2.34%
	5/1/20 \$	6,503.21	-(518.50) -7.38%
	5/8/20 \$	7,962.21	\$ 1,459.00 22.44%
	5/15/20 \$	7,818.21	-(144.00) -1.81%
	5/22/20 \$	8,764.46	\$ 946.25 12.10%
	5/29/20 \$	9,493.96	\$ 729.50 8.32%
	6/5/20 \$	10,066.96	\$ 573.00 6.04%

CFIC 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

