

| 28k Mini/Micro Model Portfolio<br>Futures Mega-Trades<br>Well-Capitalized Long Term Investing | Position<br>(Long/Short) | Original<br>or R/O<br>Entry Date | Trade<br>Entry Price | Trade<br>Last Price | Open Trade<br>P&L | Initial Margin<br>(As of 6/24/2019) | Aggregated<br>Closed<br>Trades |
|-----------------------------------------------------------------------------------------------|--------------------------|----------------------------------|----------------------|---------------------|-------------------|-------------------------------------|--------------------------------|
| Dec Australian Dollar (e-micro)                                                               | Long                     | 10/20/19                         | 68.71                | 68.61               | (10.00)           | 148.00                              | (2.00)                         |
| Dec British Pound (e-micro)                                                                   | Long                     | 10/14/19                         | 125.82               | 127.97              | 134.38            | 231.00                              | (213.00)                       |
| Dec Canadian Dollar (e-micro)                                                                 | Long                     | 10/17/19                         | 76.165               | 75.600              | (56.50)           | 110.00                              | (140.00)                       |
| Mar Corn (e-micro)                                                                            | Short                    | 11/6/19                          | 387.50               | 386.50              | 5.00              | 220.00                              | (45.00)                        |
| Dec DJIA (e-micro)                                                                            | Long                     | 10/16/19                         | 26945                | 27631               | 343.00            | 605.00                              | (563.00)                       |
| Dec Euro Currency (e-micro)                                                                   | Long                     | 10/17/19                         | 111.710              | 110.485             | (153.12)          | 220.00                              | 216.00                         |
| Feb Gold (e-micro)                                                                            | Short                    | 11/4/19                          | 1518.30              | 1469.80             | 485.00            | 407.00                              | 366.00                         |
| Dec Japanese Yen (e-micro)                                                                    | Short                    | 9/5/19                           | 94.070               | 91.790              | 285.00            | 198.00                              | (80.62)                        |
| Dec NASDAQ 100 (e-micro)                                                                      | Long                     | 9/6/19                           | 7876.75              | 8257.25             | 761.00            | 836.00                              | 395.00                         |
| Mar Lt. Crude (mini-contract)                                                                 | Long                     | 11/5/19                          | 56.64                | 56.77               | (65.00)           | 2,008.00                            | (190.00)                       |
| Mar Natural Gas (e-mini)                                                                      | Long                     | 10/29/19                         | 2.550                | 2.661               | 555.00            | 770.00                              | 36.00                          |
| Dec Russell 2000 (e-micro)                                                                    | Long                     | 10/25/19                         | 1551.20              | 1598.90             | 238.50            | 390.00                              | (838.50)                       |
| Dec S&P 500 (e-micro)                                                                         | Long                     | 10/16/19                         | 2991.75              | 3090.50             | 493.75            | 630.00                              | (1,633.25)                     |
| Mar Silver (1000-oz)                                                                          | Short                    | 11/4/19                          | 1822.00              | 1696.90             | 625.50            | 726.00                              | 1,150.00                       |
| Mar Soybeans (e-micro)                                                                        | Long                     | 11/4/19                          | 951.25               | 1572.40             | (36.25)           | 438.00                              | 110.00                         |
| Dec Swiss Franc (e-micro)                                                                     | Short                    | 9/6/19                           | 102.12               | 100.49              | 203.75            | 258.00                              | 11.25                          |
| Dec 10-Year Note                                                                              | Short                    | 10/14/19                         | 130.48               | 128.39              | 2,090.00          | 1,155.00                            | 5,760.00                       |
| Mar Wheat (e-micro)                                                                           | Long                     | 11/4/19                          | 516.25               | 514.25              | (10.00)           | 319.00                              | 160.00                         |
| Gold shading= Mega-Trade in progress 3k+ open trade profit                                    |                          |                                  |                      |                     |                   |                                     |                                |
| Profit factor= ave winner/ave loser x % of winners/ % of losers                               |                          |                                  |                      |                     |                   |                                     |                                |

| Open Trades    |            |
|----------------|------------|
| markets        | 18         |
| losers         | 6          |
| winners        | 12         |
| ave winner=    | \$ 518.32  |
| ave loser=     | \$ (55.15) |
| % winners=     | 66.67%     |
| % losers=      | 33.33%     |
| Profit factor= | 18.80      |

| P&L           | Open Trade                |
|---------------|---------------------------|
| Open Trades   | Margin Requirement        |
| \$ 5,889.00   | \$ 9,669.00               |
| P&L           | Open Trade                |
| Closed Trades | 3X Margin Requirement     |
| \$ 4,498.88   | \$ 29,007.00              |
| P&L           | Open/Closed Trade % ROM/3 |
| \$ 10,387.88  | 35.8%                     |

| Mini/Micro Trade Equity | Trading<br>(P/L + Margin) | Equity Change<br>Plus/Minus | Weekly Acct<br>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                | \$ 36,028.13              | \$ (2,574.76)               | -6.67%                   |
| 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%                    |

