

| 5k 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 DJIA (e-micro)                                                                      | Short                    | 9/6/19                           | 26049                | 26525               | (238.00)          | 605.00                              | (115.00)                       |
| Dec Gold (e-micro)                                                                      | Short                    | 9/30/19                          | 1476.00              | 1512.90             | (369.00)          | 407.00                              | 720.00                         |
| Dec NASDAQ 100 (e-micro)                                                                | Long                     | 9/6/19                           | 7876.75              | 7767.25             | (219.00)          | 836.00                              | 395.00                         |
| Jan Soybeans (e-micro)                                                                  | Long                     | 9/12/19                          | 907.00               | 930.25              | 116.25            | 438.00                              | (40.00)                        |
| Gold shading= Mega-Trade in<br>progress 3k+ open trade profit                           |                          |                                  |                      |                     |                   |                                     |                                |
| Profit factor= ave winner/ave loser x<br>% of winners/ % of losers                      |                          |                                  |                      |                     |                   |                                     |                                |

| Open Trades    |             |
|----------------|-------------|
| markets        | 4           |
| losers         | 3           |
| winners        | 1           |
| ave winner=    | \$ 116.25   |
| ave loser=     | \$ (275.33) |
| % winners=     | 25.00%      |
| % losers=      | 75.00%      |
| Profit factor= | 0.14        |

| P&L<br>Open Trades   | Open Trade<br>Margin Requirement    |
|----------------------|-------------------------------------|
| \$ (709.75)          | \$ 1,681.00                         |
| P&L<br>Closed Trades | Open Trade<br>3X Margin Requirement |
| \$ 960.00            | \$ 5,043.00                         |
| P&L<br>Open + Closed | Open/Closed Trade % ROM/3           |
| \$ 250.25            | 5.0%                                |

| Mini/Micro Trade Equity | Trading<br>(P/L + Margin) | Equity Change<br>Plus/Minus | Weekly Acct<br>Gain/DD % |
|-------------------------|---------------------------|-----------------------------|--------------------------|
| 7/26/19                 | \$ 6,642.75               |                             |                          |
| 8/2/19                  | \$ 5,932.25               | \$ (710.50)                 | -10.70%                  |
| 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%                  |