

| 28k Mini/Micro Model Portfolio<br>Hypothetical Futures Mega-Trades<br>Well-Capitalized Long Term Investing | Market<br>Trend<br>(Long/Short) | Original<br>or Roll-over<br>Entry Date | CTG Fills<br>Trade<br>Entry Price | Last Price | (Commissions are minimal-but not deducted)<br>Open<br>Mega-Trade P&L | Initial Margin<br>(As of 6/24/2019) | Aggregated<br>Closed<br>Trades |
|------------------------------------------------------------------------------------------------------------|---------------------------------|----------------------------------------|-----------------------------------|------------|----------------------------------------------------------------------|-------------------------------------|--------------------------------|
| Jun Australian Dollar (e-micro)                                                                            | Long                            | 3/27/20                                | 60.76                             | 60.02      | (74.00)                                                              | 148.00                              | 456.00                         |
| Jun British Pound (e-micro)                                                                                | Long                            | 3/27/20                                | 122.32                            | 122.82     | 31.25                                                                | 231.00                              | 210.00                         |
| Jun Canadian Dollar (e-micro)                                                                              | Long                            | 3/27/20                                | 71.080                            | 70.705     | (37.50)                                                              | 110.00                              | 263.00                         |
| July Corn (e-micro)                                                                                        | Short                           | 3/13/20                                | 371.75                            | 336.75     | 175.00                                                               | 220.00                              | 656.00                         |
| Jun DJIA (e-micro)                                                                                         | Long                            | 3/25/20                                | 20556                             | 20957      | 200.50                                                               | 605.00                              | 623.00                         |
| Jun Euro Currency (e-micro)                                                                                | Long                            | 3/27/20                                | 110.540                           | 108.340    | (275.00)                                                             | 220.00                              | 703.00                         |
| Jun Gold (e-micro)                                                                                         | Long                            | 3/23/20                                | 1590.50                           | 1645.70    | 552.00                                                               | 407.00                              | 604.00                         |
| Jun Japanese Yen (e-micro)                                                                                 | Long                            | 4/2/20                                 | 93.330                            | 92.545     | (98.12)                                                              | 198.00                              | 1,062.00                       |
| Jun NASDAQ 100 (e-micro)                                                                                   | Short                           | 3/18/20                                | 7089.00                           | 7522.75    | (867.50)                                                             | 836.00                              | 550.00                         |
| July Lt. Crude (mini-contract)                                                                             | Short                           | 4/3/20                                 | 31.25                             | 32.33      | (540.00)                                                             | 2,008.00                            | 12,330.00                      |
| July Natural Gas (e-mini)                                                                                  | Short                           | 3/18/20                                | 1.860                             | 1.919      | (295.00)                                                             | 770.00                              | (689.00)                       |
| Jun Russell 2000 (e-micro)                                                                                 | Long                            | 3/31/20                                | 1149.90                           | 1053.00    | (484.50)                                                             | 390.00                              | 2,523.00                       |
| Jun S&P 500 (e-micro)                                                                                      | Long                            | 3/27/20                                | 2541.25                           | 2482.75    | (292.50)                                                             | 630.00                              | (2,886.00)                     |
| July Silver (1000-oz)                                                                                      | Long                            | 3/23/20                                | 1330.00                           | 1452.30    | 1,223.00                                                             | 726.00                              | 7,022.00                       |
| July Soybeans (e-micro)                                                                                    | Long                            | 3/22/20                                | 862.00                            | 859.50     | (12.50)                                                              | 438.00                              | 347.00                         |
| Jun Swiss Franc (e-micro)                                                                                  | Long                            | 3/27/20                                | 104.42                            | 102.72     | (212.50)                                                             | 258.00                              | 1,037.00                       |
| June 10-Year Note (full contract)                                                                          | Long                            | 3/22/20                                | 137.56                            | 139.14     | 1,580.00                                                             | 1,155.00                            | 7,379.00                       |
| July Wheat (e-micro)                                                                                       | Long                            | 3/19/20                                | 536.00                            | 545.00     | 45.00                                                                | 319.00                              | 282.00                         |
| Gold shading= Mega-Trade in<br>progress \$500+ open trade profit                                           |                                 |                                        |                                   |            |                                                                      | 9,669.00                            | =margin                        |
| Profit factor= ave winner/ave loser x<br>% of winners/ % of losers                                         |                                 |                                        |                                   |            |                                                                      | 29,007.00                           | =3X margin                     |

| Open Trades    |             |
|----------------|-------------|
| markets        | 18          |
| losers         | 11          |
| winners        | 7           |
| ave winner=    | \$ 543.82   |
| ave loser=     | \$ (289.92) |
| % winners=     | 38.89%      |
| % losers=      | 61.11%      |
| Profit factor= | 1.19        |

| P&L<br>Open Trades   | Open Trade<br>Margin Requirement    |
|----------------------|-------------------------------------|
| \$ 617.62            | \$ 9,669.00                         |
| P&L<br>Closed Trades | Open Trade<br>3X Margin Requirement |
| \$ 32,472.00         | \$ 29,007.00                        |
| P&L<br>Open + Closed | Return on 3x Margin                 |
| \$ 33,089.63         | 114.1%                              |
| Maximum Drawdown %   |                                     |
| 9.5%                 |                                     |

| 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%                    |
| 11/15/19                | \$ 38,750.88              | \$ (644.00)                 | -1.63%                   |
| 11/22/19                | \$ 38,638.76              | \$ (112.12)                 | -0.29%                   |
| 11/29/19                | \$ 41,013.13              | \$ 2,374.37                 | 6.15%                    |
| 12/6/19                 | \$ 41,427.00              | \$ 413.87                   | 1.01%                    |
| 12/13/19                | \$ 41,590.00              | \$ 163.00                   | 0.39%                    |
| 12/20/19                | \$ 43,382.37              | \$ 1,792.37                 | 4.31%                    |
| 12/27/19                | \$ 44,547.00              | \$ 1,164.63                 | 2.68%                    |
| 1/3/20                  | \$ 44,965.87              | \$ 418.87                   | 0.94%                    |
| 1/10/20                 | \$ 42,867.87              | \$ (2,098.00)               | -4.67%                   |
| 1/17/20                 | \$ 45,039.87              | \$ 2,172.00                 | 5.07%                    |
| 1/24/20                 | \$ 47,317.12              | \$ 2,277.25                 | 5.06%                    |
| 1/31/20                 | \$ 49,501.00              | \$ 2,183.88                 | 4.62%                    |
| 2/7/20                  | \$ 44,756.63              | \$ (4,744.37)               | -9.58%                   |
| 2/14/20                 | \$ 45,271.50              | \$ 514.87                   | 1.15%                    |
| 2/21/20                 | \$ 45,705.25              | \$ 433.75                   | 0.96%                    |
| 2/28/20                 | \$ 53,898.13              | \$ 8,192.88                 | 17.93%                   |
| 3/6/20                  | \$ 55,398.88              | \$ 1,500.75                 | 2.78%                    |
| 3/13/20                 | \$ 60,990.25              | \$ 5,591.37                 | 10.09%                   |
| 3/20/20                 | \$ 70,827.63              | \$ 9,837.38                 | 16.13%                   |
| 3/27/20                 | \$ 63,033.63              | \$ (7,794.00)               | -11.00%                  |
| 4/3/20                  | \$ 58,913.64              | \$ (4,120.00)               | -6.54%                   |

**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 these being shown.

THERE IS RISK OF LOSS IN FUTURES TRADING

