

28k Mini/Micro Model Portfolio 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 Home Run Trades Mega-Trade P&L	Initial Margin (As of 6/24/2019)	Aggregated Closed Trades
Sep Australian Dollar (e-micro)	Long	5/29/20	66.59	66.59	0.00	148.00	1,039.00
Sep British Pound (e-micro)	Long	5/29/20	123.30	123.30	0.00	231.00	268.00
Sep Canadian Dollar (e-micro)	Long	5/29/20	72.560	72.560	0.00	110.00	411.00
July Corn (e-micro)	Short	3/13/20	371.75	325.75	230.00	220.00	656.00
Jun DJIA (e-micro)	Long	3/25/20	20556	25378	2,411.00	605.00	623.00
Sep Euro Currency (e-micro)	Short	5/29/20	111.230	111.230	0.00	220.00	236.00
Aug Gold (e-micro)	Long	5/19/20	1752.20	1751.70	(5.00)	407.00	2,096.00
Sep Japanese Yen (e-micro)	Long	5/29/20	92.900	92.900	0.00	198.00	991.00
Jun NASDAQ 100 (e-micro)	Long	4/7/20	8273.25	9560.25	2,574.00	836.00	(1,818.00)
July Lt. Crude (mini-contract)	Long	5/19/20	32.70	36.20	1,750.00	2,008.00	630.00
Sep Natural Gas (e-mini)	Short	5/13/20	2.097	1.988	545.00	770.00	(2,314.00)
Jun Russell 2000 (e-micro)	Long	3/31/20	1149.90	1392.80	1,214.50	390.00	2,523.00
Jun S&P 500 (e-micro)	Long	3/18/20	2541.25	3042.00	2,503.75	630.00	(2,886.00)
July Silver (1000-oz)	Long	3/23/20	1330.00	1849.90	5,199.00	726.00	7,022.00
July Soybeans (e-micro)	Short	4/17/20	851.50	840.75	53.75	438.00	399.00
Sep Swiss Franc (e-micro)	Long	3/27/20	104.28	104.28	0.00	258.00	984.00
Sep 10-Year Note (full contract)	Long	5/19/20	138.41	139.06	650.00	1,155.00	8,479.00
July Wheat (e-micro)	Short	4/17/20	527.75	520.75	35.00	319.00	241.00
Gold shading= Mega-Trade in progress \$500+ open trade profit						9,669.00	=margin
Profit factor= ave winner/ave loser x % of winners/ % of losers						29,007.00	=3X margin

Open Trades	
markets	18
losers	1
winners	11
ave winner=	\$ 1,560.55
ave loser=	\$ (5.00)
% winners=	61.11%
% losers=	5.56%
Profit factor=	3433.20

P&L		Open Trade	
Open Trades	\$ 17,161.00	Margin Requirement	\$ 9,669.00
Closed Trades	\$ 19,580.00	3X Margin Requirement	\$ 29,007.00
Open + Closed	\$ 36,741.00	Return on 3x Margin	126.7%
Maximum Drawdown %	18.4%		
Profit in 2020	42.6%		

Mini/Micro Trade Equity	Trading (P/L + Margin)	Equity Change Plus/Minus	Weekly Acct 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	\$ (4,119.99)	-6.54%
4/10/20	\$ 63,639.43	\$ 4,725.79	8.02%
4/17/20	\$ 63,788.43	\$ 149.00	0.23%
4/24/20	\$ 58,673.00	\$ (5,115.43)	-8.02%
5/1/20	\$ 57,277.50	\$ (1,395.50)	-2.38%
5/8/20	\$ 58,055.88	\$ 778.38	1.36%
5/15/20	\$ 57,772.00	\$ (283.88)	-0.49%
5/22/20	\$ 59,926.50	\$ 2,154.50	3.73%
5/29/20	\$ 63,502.25	\$ 3,575.75	5.97%

CFYC 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

