

17k Micro Model Portfolio	Market Trend	Original or Roll-over Entry Date	CTG Fills Trade Entry Price	TnT Software Last Market Price	(Commissions are minimal-but not deducted)	Initial Margin (As of 6/24/2019)	Aggregated Closed Trades
Well-Capitalized Long Term Investing	(Long/Short)				Open Home Run Trades		
Dec Australian Dollar (e-micro)	Short	9/22/20	72.24	70.26	Mega-Trade P&L		148.00
Dec British Pound (e-micro)	Short	9/9/20	129.07	127.35			231.00
Dec Canadian Dollar (e-micro)	Short	9/22/20	75.210	74.665			419.00
Dec Corn (e-mini)	Long	8/18/20	343.25	365.25			492.00
Dec DJIA (e-micro)	Short	9/9/20	27510	27043			605.00
Dec Euro Currency (e-micro)	Short	9/23/20	117.260	116.415			220.00
Dec Gold (e-micro)	Short	9/12/20	1932.30	1966.30			407.00
Dec Japanese Yen (e-micro)	Long	9/17/20	95.680	94.780			198.00
Dec NASDAQ 100 (e-micro)	Short	9/8/20	11272.00	11136.50			836.00
Dec Russell 2000 (e-micro)	Short	9/14/20	1508.80	1467.20			390.00
Dec Silver (1000-oz)	Short	8/12/20	2550.00	2309.30			726.00
Dec S&P 500 (e-micro)	Short	9/4/20	3442.25	3287.25			630.00
Nov Soybeans (e-mini)	Short	9/25/20	999.25	1002.50			438.00
Dec Swiss Franc (e-micro)	Short	9/22/20	109.52	107.90			258.00
Dec Wheat (e-mini)	Long	8/24/20	537.25	544.25			319.00

Gold shading= Mega-Trade in progress \$500+ open trade profit  
 Profit factor= ave winner/ave loser x % of winners/ % of losers  
 5,736.00 =margin  
 17,208.00 =3X margin

Open Trades	
markets	15
losers	2
winners	13
ave winner=	\$ 412.89
ave loser=	\$ (64.38)
% winners=	86.67%
% losers=	13.33%
Profit factor=	41.69

P&L		Open Trade	
Open Trades	Margin Requirement	Open Trade	Margin Requirement
\$ 5,238.87	\$ 5,736.00		
P&L		Open Trade	
Closed Trades	3X Margin Requirement	Open Trade	Margin Requirement
\$ 39,432.00	\$ 17,208.00		
P&L		Return on 3x Margin	
Open + Closed Trades	Return on 3x Margin	\$ 44,670.88	259.6%
Maximum Drawdown %		27.50%	
Profit in 2020		152.0%	

17k Mini/Micro Trade Equity	Trading (P/L + Margin)	Equity Change Plus/Minus	Weekly Acct Gain/DD %
8/2/19	\$18,569.50		
8/9/19	\$18,840.25	\$ 270.75	1.46%
8/16/19	\$19,022.13	\$ 181.88	0.97%
8/23/19	\$19,774.38	\$ 752.25	3.95%
8/30/19	\$19,995.50	\$ 221.12	1.12%
9/6/19	\$19,646.39	\$ (349.11)	-1.75%
9/13/19	\$20,444.51	\$ 798.13	4.06%
9/20/19	\$19,755.76	\$ (688.75)	-3.37%
9/27/19	\$19,259.89	\$ (495.87)	-2.51%
10/4/19	\$17,293.89	\$ (1,966.00)	-10.21%
10/11/19	\$17,434.13	\$ 140.24	0.81%
10/18/19	\$17,181.51	\$ (252.62)	-1.45%
10/25/19	\$17,215.01	\$ 33.50	0.19%
11/1/19	\$17,953.63	\$ 738.62	4.29%
11/8/19	\$19,409.88	\$ 1,456.25	8.11%
11/15/19	\$19,571.88	\$ 162.00	0.83%
11/22/19	\$19,599.76	\$ 27.88	0.14%
11/29/19	\$21,141.13	\$ 1,541.37	7.86%
12/6/19	\$20,553.00	\$ (588.13)	-2.78%
12/13/19	\$19,884.75	\$ (668.25)	-3.25%
12/20/19	\$21,388.37	\$ 1,503.62	6.05%
12/27/19	\$21,678.00	\$ 289.63	1.34%
1/3/20	\$21,886.87	\$ 208.87	0.96%
1/10/20	\$22,398.87	\$ 512.00	2.34%
1/17/20	\$23,420.87	\$ 1,022.00	4.56%
1/24/20	\$23,158.12	\$ (262.75)	-1.12%
1/31/20	\$22,512.00	\$ (646.12)	-2.79%
2/7/20	\$20,880.63	\$ (1,631.37)	-7.25%
2/14/20	\$22,140.50	\$ 1,259.87	6.03%
2/21/20	\$21,884.25	\$ (256.25)	-1.16%
2/28/20	\$26,181.13	\$ 4,296.88	19.63%
3/6/20	\$24,417.88	\$ (1,763.25)	-6.73%
3/13/20	\$31,093.25	\$ 6,675.37	27.34%
3/20/20	\$38,424.63	\$ 7,331.38	23.58%
3/27/20	\$30,346.63	\$ (8,078.00)	-21.02%
4/3/20	\$27,821.01	\$ (2,525.62)	-8.32%
4/10/20	\$33,680.38	\$ 5,859.37	21.06%
4/17/20	\$34,400.38	\$ 729.00	2.16%
4/24/20	\$34,462.41	\$ 62.03	0.18%
5/1/20	\$33,796.91	\$ (665.50)	-1.93%
5/8/20	\$37,160.29	\$ 3,363.38	9.95%
5/15/20	\$37,161.41	\$ 1.12	0.00%
5/22/20	\$39,825.91	\$ 2,664.50	7.17%
5/29/20	\$42,096.66	\$ 2,270.75	5.70%
6/5/20	\$43,808.40	\$ 1,711.74	4.07%
6/12/20	\$41,762.89	\$ (2,045.51)	-4.67%
6/19/20	\$42,633.08	\$ 870.19	2.08%
6/26/20	\$43,694.41	\$ 971.33	2.28%
7/3/20	\$43,405.26	\$ (289.15)	-0.66%
7/10/20	\$45,028.93	\$ 1,623.67	3.74%
7/17/20	\$44,660.66	\$ (368.27)	-0.82%
7/24/20	\$48,869.41	\$ 4,208.75	9.42%
7/31/20	\$52,720.78	\$ 3,851.37	7.86%
8/7/20	\$58,336.01	\$ 5,615.23	10.65%
8/14/20	\$54,323.88	\$ (4,012.13)	-6.88%
8/21/20	\$54,351.03	\$ 27.15	0.05%
8/28/20	\$56,059.88	\$ 1,708.85	3.14%
9/4/20	\$56,032.76	\$ (27.12)	-0.05%
9/11/20	\$54,635.43	\$ (1,397.33)	-2.49%
9/18/20	\$54,656.96	\$ 21.53	0.04%
9/25/20	\$60,555.21	\$ 5,898.24	10.79%

**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 of 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.

