

17k Micro Model Portfolio		Market	Original	CTG Fills	TnT Software	(Commissions are minimal-but not deducted)	Initial Margin	Aggregated
Futures Mega-Trades		Trend	or Roll-over	Trade	Last Market	Open Home Run Trades	(As of 6/24/2019)	Closed
Well-Capitalized Long Term Investing		(Long/Short)	Entry Date	Entry Price	Price	Mega-Trade P&L		Trades
Dec Australian Dollar (e-micro)	Long	10/12/20	72.13	70.87		(126.00)		148.00
Dec British Pound (e-micro)	Long	10/12/20	130.39	129.35		(65.00)		231.00
Dec Canadian Dollar (e-micro)	Long	10/12/20	76.180	75.865		(31.50)		322.00
Dec Corn (e-mini)	Long	8/18/20	343.25	402.00		293.75		220.00
Dec DJIA (e-micro)	Long	10/6/20	28030	28408		189.00		605.00
Dec Euro Currency (e-micro)	Short	9/23/20	117.260	117.325		(8.12)		220.00
Dec Gold (e-micro)	Short	8/12/20	1932.30	1901.10		312.00		407.00
Dec Japanese Yen (e-micro)	Long	9/17/20	95.680	94.940		(92.50)		198.00
Dec NASDAQ 100 (e-micro)	Long	10/12/20	11920.00	11798.00		(244.00)		836.00
Dec Russell 2000 (e-micro)	Long	10/6/20	1586.10	1627.10		205.00		390.00
Dec Silver (1000-oz)	Short	8/12/20	2550.00	2440.50		1,095.00		726.00
Dec S&P 500 (e-micro)	Long	10/6/20	3394.75	3462.25		337.50		630.00
Mar Soybeans (e-mini)	Long	10/7/20	1041.50	1037.75		(18.75)		438.00
Dec Swiss Franc (e-micro)	Long	10/12/20	110.04	109.44		(75.00)		258.00
Dec Wheat (e-mini)	Long	8/24/20	537.25	625.25		440.00		319.00
Gold shading= Mega-Trade in progress \$500+ open trade profit							5,736.00	=margin
Profit factor= ave winner/ave loser x % of winners/ % of losers							17,208.00	=3X margin

Open Trades	
markets	15
losers	8
winners	7
ave winner=	\$ 410.32
ave losers=	\$ (82.61)
% winners=	46.67%
% losers=	53.33%
Profit factor=	4.35

P&L		Open Trade	
Open Trades	Margin Requirement		
\$	2,211.38	\$	5,736.00
P&L		Open Trade	
Closed Trades	3X Margin Requirement		
\$	37,629.00	\$	17,208.00
P&L		Return on 3x Margin	
Open + Closed Trades			
\$	39,840.38		231.5%
Maximum Drawdown %			
27.50%			
Profit in 2020			
156.3%			

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	\$21,088.37	\$ 1,203.62	6.05%
12/27/19	\$21,678.00	\$ 589.63	2.80%
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	\$23,156.12	\$ (264.75)	-1.12%
1/31/20	\$22,512.00	\$ (644.12)	-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	0.15%
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	\$43,894.41	\$ 971.33	2.28%
7/3/20	\$43,405.26	\$ (489.15)	-1.12%
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	\$ 5,898.25	10.79%
10/2/20	\$57,764.13	\$ (2,791.08)	-4.61%
10/9/20	\$55,552.48	\$ (2,211.65)	-3.83%
10/16/20	\$55,724.71	\$ 172.22	0.31%

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, 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

