

| 17k Micro Model Portfolio                                          |              |            | Original    |            | Open Trade | Initial Margin<br>(As of 6/24/2019) | Aggregated |        |
|--------------------------------------------------------------------|--------------|------------|-------------|------------|------------|-------------------------------------|------------|--------|
| Futures Mega-Trades                                                | Position     | or R/O     | Trade       | Trade      |            |                                     |            | Closed |
| Well-Capitalized Long Term Investing                               | (Long/Short) | Entry Date | Entry Price | Last Price |            |                                     |            | P&L    |
| Dec Australian Dollar (e-micro)                                    | Short        | 9/25/19    | 67.74       | 67.84      | (10.00)    | 148.00                              | 98.50      |        |
| Dec British Pound (e-micro)                                        | Long         | 9/6/19     | 123.41      | 123.63     | 13.75      | 231.00                              | 5.63       |        |
| Dec Canadian Dollar (e-micro)                                      | Short        | 10/2/19    | 75.140      | 75.100     | 4.00       | 110.00                              | (129.00)   |        |
| Dec Corn (e-micro)                                                 | Long         | 10/1/19    | 387.50      | 384.75     | (13.75)    | 220.00                              |            |        |
| Dec DJIA (e-micro)                                                 | Short        | 10/2/19    | 26049       | 26525      | (238.00)   | 605.00                              | (115.00)   |        |
| Dec Euro Currency (e-micro)                                        | Short        | 9/6/19     | 111.120     | 110.290    | 103.75     | 220.00                              | 316.00     |        |
| Dec Gold (e-micro)                                                 | Short        | 9/30/19    | 1476.00     | 1512.90    | (369.00)   | 407.00                              | 720.00     |        |
| Dec Japanese Yen (e-micro)                                         | Short        | 9/5/19     | 94.070      | 93.995     | 9.37       | 198.00                              | (80.62)    |        |
| Dec NASDAQ 100 (e-micro)                                           | Long         | 9/6/19     | 7876.75     | 7767.25    | (219.00)   | 836.00                              | 395.00     |        |
| Dec Russell 2000 (e-micro)                                         | Short        | 10/2/19    | 1494.90     | 1500.50    | (28.00)    | 390.00                              | (557.00)   |        |
| Dec S&P 500 (e-micro)                                              | Short        | 10/2/19    | 2887.50     | 2951.00    | (317.50)   | 630.00                              | (1,112.00) |        |
| Dec Silver (1000-oz)                                               | Short        | 9/8/19     | 1826.00     | 1762.50    | 317.50     | 726.00                              | 1,040.00   |        |
| Jan Soybeans (e-micro)                                             | Long         | 9/12/19    | 907.00      | 930.25     | 116.25     | 438.00                              | (40.00)    |        |
| Dec Swiss Franc (e-micro)                                          | Short        | 9/6/19     | 102.12      | 101.07     | 131.25     | 258.00                              | 11.25      |        |
| Dec Wheat (e-micro)                                                | Long         | 9/16/19    | 486.00      | 490.50     | 22.50      | 319.00                              | 10.00      |        |
| Gold shading= Mega-Trade in<br>progress 3k+ open trade profit      |              |            |             |            |            |                                     |            |        |
| Profit factor= ave winner/ave loser x<br>% of winners/ % of losers |              |            |             |            | P&L        | Open Trade                          |            |        |

| Open Trades    |             |
|----------------|-------------|
| markets        | 15          |
| losers         | 7           |
| winners        | 8           |
| ave winner=    | \$ 89.80    |
| ave loser=     | \$ (170.75) |
| % winners=     | 53.33%      |
| % losers=      | 46.67%      |
| Profit factor= | 0.60        |

| P&L           |          | Open Trade                |           |
|---------------|----------|---------------------------|-----------|
| Open Trades   |          | Margin Requirement        |           |
| \$            | (476.88) | \$                        | 5,736.00  |
| P&L           |          | Open Trade                |           |
| Closed Trades |          | 3X Margin Requirement     |           |
| \$            | 562.76   | \$                        | 17,208.00 |
| P&L           |          | Open/Closed Trade % ROM/3 |           |
| \$            | 85.88    |                           | 0.5%      |

| Mini/Micro Trade Equity |  | Trading<br>(P/L + Margin) | Equity Change<br>Plus/Minus | Weekly Acct<br>Gain/DD % |
|-------------------------|--|---------------------------|-----------------------------|--------------------------|
| 7/26/19                 |  | \$21,387.25               |                             |                          |
| 8/2/19                  |  | \$18,569.50               | \$ (2,817.75)               | -13.17%                  |
| 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               | \$ (1,966.01)               | -10.21%                  |