| 30K Model Portfolio<br>Select Futures Mega Trades<br>Sim Start Date: 1/1/2018 | Market Trend<br>Bullish / Bearish | Original or Roll-over<br>Trade Date | CTG Fib Trade<br>Target | Last Market Price | (Commissions are minimal but not deducted<br>Open Home Run Trade s<br>Sim Start Date: 1/1/18) | Initial Margin<br>(As of 11/05/2020)<br>Exch Rates | Aggregated Closed<br>Trade Profits |
|---|---|---|---|---|---|---|---|
| Mar Canadian Dollar (full contract) | Long | 11/30/20 | 77.630 | 76.360 | 1,250.00 | 2,268.00 | 12,550.00 |
| Apr Gold (mini-contract 33.2 oz) | Long | 12/9/20 | 1872.20 | 1899.60 | 913.30 | 4,033.67 | 36,313.00 |
| Mar Lt. Crude (mini-contract 10 bbl) | Long | 11/10/20 | 41.66 | 40.63 | 8,475.00 | 2,929.00 | 31,375.00 |
| Jl Mr Natural Gas (e-mini 1/4 size) | Short | 11/4/20 | 3.034 | 2.926 | 1,270.00 | 4,040.00 | 31,685.70 |
| Gold Hedging / Mega Trade is | | | | | | 11,290.17 | margin |
| Profit factor = Gross profit / Gross loss | | | | | P&L | 33,866.98 | ITDI margin |
| Profit factor> zero determines 'loser' s<br>% of winners/ % of losers | | | | | | | |

| Open Trades | |
|---|---|
| markets: | 4 |
| losers | 0 |
| winners | 4 |
| net values: | 1,752.09 |
| per market | 438.02 |
| % winners | 100.00% |
| % losers | 0.00% |
| Profit factor= | #DIV/0! |

| | |
|---|---|
| Open Trades | |
| $ | 6,566.20 |
| P&L<br>Closed Trades | |
| $ | 26,170.00 |
| P&L<br>Open + Closed Trades | |
| $ | 222,105.70 |
| Return on 3x Margin | |
| | 362.9% |
| Maximum Drawdown % | |
| | 12.0% |
| Profit in 2020 | |
| | 9.3% |
| Profit since Inception | |
| | 27.7% |

| Trade Results- IBS account | Acct Value<br>(PNL + Margins) | Beuro Chanse<br>Plus/Minus | Weekly Acct<br>Gain/(Dr) % |
|---|---|---|---|
| 1/5/18 | $ 90,000.17 | | |
| 1/12/18 | $ 91,202.50 | $ 369.33 | 0.39% |
| 1/19/18 | $ 92,997.50 | $ 1,795.00 | 1.56% |
| 1/26/18 | $ 92,680.83 | $ (926.67) | -0.97% |
| 2/2/18 | $ 91,387.50 | $ (1,293.33) | -1.40% |
| 2/9/18 | $ 91,287.50 | $ (262.33) | -0.43% |
| 2/17/18 | $ 91,212.50 | $ (75.00) | -0.08% |
| 2/24/18 | $ 95,857.50 | $ 4,645.00 | 5.09% |
| 3/31/18 | $ 97,737.50 | $ 1,880.00 | 1.96% |
| 3/9/18 | $ 97,737.50 | $ (0.00) | 0.00% |
| 3/16/18 | $ 99,806.17 | $ (668.33) | -0.51% |
| 3/23/18 | $ 98,877.50 | $ 3,068.33 | 3.20% |
| 3/28/18 | $ 99,870.83 | $ 993.33 | 1.05% |
| 7/5/18 | $ 98,392.50 | $ (1,478.33) | -1.48% |
| 7/12/18 | $ 101,170.83 | $ 2,778.33 | 2.83% |
| 7/19/18 | $ 104,578.17 | $ 3,878.34 | 3.66% |
| 7/26/18 | $ 103,774.17 | $ (805.00) | -0.77% |
| 8/2/18 | $ 103,647.50 | $ (126.67) | -0.12% |
| 8/9/18 | $ 106,297.50 | $ 2,620.00 | 2.53% |
| 8/16/18 | $ 106,297.50 | $ (0.00) | 0.00% |
| 8/23/18 | $ 106,972.50 | $ 771.67 | 0.73% |
| 8/30/18 | $ 106,734.17 | $ (149.33) | -0.14% |
| 9/6/18 | $ 105,622.50 | $ (1,111.67) | -1.05% |
| 9/13/18 | $ 103,922.50 | $ (1,700.33) | -1.63% |
| 9/20/18 | $ 105,212.50 | $ 1,680.00 | 1.63% |
| 9/27/18 | $ 106,052.50 | $ 840.00 | 0.80% |
| 10/4/18 | $ 108,512.50 | $ 2,460.00 | 2.32% |
| 10/11/18 | $ 107,618.17 | $ (894.33) | -0.82% |
| 10/18/18 | $ 107,618.17 | $ (230.00) | -0.21% |
| 10/25/18 | $ 106,490.83 | $ (1,129.34) | -1.05% |
| 11/1/18 | $ 105,747.50 | $ (743.33) | -0.70% |
| 11/8/18 | $ 104,034.17 | $ (1,713.33) | -1.62% |
| 11/15/18 | $ 103,300.83 | $ (733.34) | -0.70% |
| 11/22/18 | $ 103,990.83 | $ 723.33 | 0.70% |
| 11/29/18 | $ 104,332.51 | $ 331.68 | 0.32% |
| 12/6/18 | $ 105,090.84 | $ 758.33 | 0.73% |
| 12/13/18 | $ 105,508.18 | $ 458.34 | 0.44% |
| 12/20/18 | $ 107,618.18 | $ 2,110.00 | 2.00% |
| 12/27/18 | $ 109,212.51 | $ 2,053.33 | 1.94% |
| 1/3/20 | $ 110,529.84 | $ 2,313.33 | 2.33% |
| 1/10/20 | $ 111,775.84 | $ 1,246.00 | 1.13% |
| 1/17/20 | $ 111,775.84 | $ 1,064.83 | 0.98% |
| 1/24/20 | $ 114,270.84 | $ 2,500.00 | 2.24% |
| 1/31/20 | $ 116,574.18 | $ 2,303.34 | 2.02% |
| 2/7/20 | $ 116,970.84 | $ 396.66 | 0.34% |
| 2/14/20 | $ 117,770.84 | $ 800.00 | 0.68% |
| 2/21/20 | $ 119,166.18 | $ 1,650.00 | 1.40% |
| 2/28/20 | $ 117,397.51 | $ (768.67) | -0.67% |
| 3/6/20 | $ 118,250.51 | $ 853.00 | 0.78% |
| 3/13/20 | $ 122,748.18 | $ 5,549.67 | 4.69% |
| 3/20/20 | $ 120,647.84 | $ (2,100.34) | -1.71% |
| 3/27/20 | $ 120,647.84 | $ (12,353.00) | -7.78% |
| 4/3/20 | $ 115,917.84 | $ (4,730.00) | -3.92% |
| 4/10/20 | $ 121,567.84 | $ 5,650.00 | 4.87% |
| 4/17/20 | $ 118,237.84 | $ (3,330.00) | -2.73% |
| 4/24/20 | $ 114,237.84 | $ (4,000.00) | -3.38% |
| 5/1/20 | $ 112,998.31 | $ (1,339.67) | -1.16% |
| 5/8/20 | $ 111,499.64 | $ (1,498.67) | -1.32% |
| 5/15/20 | $ 111,499.64 | $ (0.00) | 0.00% |
| 5/22/20 | $ 111,977.64 | $ 609.66 | 0.53% |
| 5/29/20 | $ 114,277.64 | $ 2,300.00 | 2.05% |
| 6/5/20 | $ 115,909.64 | $ 1,630.00 | 1.42% |
| 6/12/20 | $ 116,200.63 | $ 294.99 | 0.25% |
| 6/19/20 | $ 116,200.63 | $ 294.99 | 0.25% |
| 6/26/20 | $ 116,743.97 | $ 86.00 | 0.08% |
| 7/3/20 | $ 116,612.30 | $ 268.33 | 0.23% |
| 7/10/20 | $ 117,663.97 | $ (1,368.33) | -1.19% |
| 7/17/20 | $ 117,448.97 | $ (214.00) | -0.19% |
| 7/24/20 | $ 119,218.97 | $ 1,770.00 | 1.51% |
| 7/31/20 | $ 121,901.30 | $ 2,178.33 | 1.80% |
| 8/7/20 | $ 126,038.97 | $ 3,138.34 | 2.55% |
| 8/14/20 | $ 123,778.97 | $ (2,260.00) | -1.79% |
| 8/21/20 | $ 124,488.30 | $ 709.33 | 0.57% |
| 8/28/20 | $ 124,488.30 | $ 709.33 | 0.57% |
| 9/4/20 | $ 124,676.63 | $ 260.83 | 0.19% |
| 9/11/20 | $ 123,086.80 | $ (1,790.83) | -1.43% |
| 9/18/20 | $ 124,215.80 | $ 1,129.00 | 0.92% |
| 9/25/20 | $ 124,215.80 | $ 2,905.83 | 2.40% |
| 10/2/20 | $ 119,974.13 | $ (4,269.67) | -3.42% |
| 10/9/20 | $ 117,436.80 | $ (2,537.50) | -2.12% |
| 10/16/20 | $ 118,031.80 | $ 579.17 | 0.49% |
| 10/23/20 | $ 116,271.80 | $ (1,760.00) | -1.49% |
| 10/30/20 | $ 115,068.97 | $ (1,958.33) | -1.70% |
| 11/6/20 | $ 112,747.47 | $ (2,367.50) | -2.33% |
| 11/13/20 | $ 107,113.80 | $ (5,633.67) | -5.00% |
| 11/20/20 | $ 109,513.80 | $ 2,400.00 | 2.24% |
| 11/27/20 | $ 109,513.80 | $ 2,400.00 | 2.24% |
| 12/4/20 | $ 110,905.47 | $ 1,379.17 | 1.26% |
| 12/11/20 | $ 113,278.80 | $ (2,626.67) | -2.37% |
| 12/18/20 | $ 115,754.63 | $ 2,475.83 | 2.18% |
| 12/25/20 | $ 115,322.97 | $ (431.66) | -0.37% |
| 1/1/21 | $ 116,094.63 | $ 771.66 | 0.64% |