

| 5k Micro Model Portfolio (new)<br>Futures Mega-Trades<br>Well-Capitalized Long Term Investing | Market<br>Trend<br>(Long/Short) | Original<br>or Roll-over<br>Entry Date | CTG Fills<br>Trade<br>Entry Price | TnT Software<br>Last Market<br>Price | (Commissions are minimal-but not deducted)<br>Open Home Run Trades<br>Mega-Trade P&L | Initial Margin<br>(As of 6/24/2019) | Aggregated<br>Closed<br>Trades |
|---|---------------------------------|--|-----------------------------------|--------------------------------------|--|-------------------------------------|--------------------------------|
| Sep British Pound (e-micro)   | Long                            | 7/9/20                                 | 126.58                            | 126.33                               | (15.63)  | 231.00                              | 108.00                         |
| Sep Japanese Yen (e-micro)  | Long                            | 6/10/20                                | 93.365                            | 93.600                               | 29.37  | 198.00                              | 749.00                         |
| Nov Soybeans (e-mini)   | Long                            | 6/5/20                                 | 878.25                            | 890.75                               | 62.50  | 438.00                              | 311.00                         |
| Dec Wheat (e-mini)  | Long                            | 7/9/20                                 | 523.00                            | 539.00                               | 80.00  | 319.00                              | 340.00                         |
| Gold shading= Mega-Trade in<br>progress \$500+ open trade profit                              |                                 |  |                                   |                                      |  | 1,186.00 =margin                    |                                |
| Profit factor= ave winner/ave loser x<br>% of winners/ % of losers                            |                                 |  |                                   |                                      |  | 3,558.00 =3X margin                 |                                |

| Open Trades    |            |
|----------------|------------|
| markets        | 4          |
| losers         | 1          |
| winners        | 3          |
| ave winner=    | \$ 57.29   |
| ave loser=     | \$ (15.63) |
| % winners=     | 75.00%     |
| % losers=      | 25.00%     |
| Profit factor= | 11.00      |

| P&L<br>Open Trades          | Open Trade<br>Margin Requirement    |
|-----------------------------|-------------------------------------|
| \$ 156.25                   | \$ 1,186.00                         |
| P&L<br>Closed Trades        | Open Trade<br>3X Margin Requirement |
| \$ 1,508.00                 | \$ 3,558.00                         |
| P&L<br>Open + Closed Trades | Return on 3x Margin                 |
| \$ 1,664.25                 | 46.8%                               |
| Maximum Drawdown %          |                                     |
| 3.68%                       |                                     |

| 5k Mini/Micro Trade Equity | Trading<br>(P/L + Margin) | Equity Change<br>Plus/Minus | Weekly Acct<br>Gain/DD % |
|----------------------------|---------------------------|-----------------------------|--------------------------|
| 4/17/20                    | \$ 5,562.38               |                             |                          |
| 4/24/20                    | \$ 5,519.88               | \$ (42.50)                  | -0.76%                   |
| 5/1/20                     | \$ 5,682.38               | \$ 162.50                   | 2.94%                    |
| 5/8/20                     | \$ 5,622.38               | \$ (60.00)                  | -1.06%                   |
| 5/15/20                    | \$ 5,538.00               | \$ (84.38)                  | -1.50%                   |
| 5/22/20                    | \$ 5,523.00               | \$ (15.00)                  | -0.27%                   |
| 5/29/20                    | \$ 5,493.75               | \$ (29.25)                  | -0.53%                   |
| 6/5/20                     | \$ 5,649.81               | \$ 156.06                   | 2.84%                    |
| 6/12/20                    | \$ 5,397.63               | \$ (252.18)                 | -4.46%                   |
| 6/19/20                    | \$ 5,505.44               | \$ 107.81                   | 2.00%                    |
| 6/26/20                    | \$ 5,429.82               | \$ (75.62)                  | -1.37%                   |
| 7/3/20                     | \$ 5,409.82               | \$ (20.00)                  | -0.37%                   |
| 7/10/20                    | \$ 5,281.19               | \$ (128.63)                 | -2.38%                   |