

28k Mini/Micro Model Portfolio Hypothetical Futures Mega-Trades Well-Capitalized Long Term Investing	Market Trend (Long/Short)	Original or Roll-over Entry Date	CTG Fills Trade Entry Price	Last Price	(Commissions are minimal-but not deducted) Open Mega-Trade P&L	Initial Margin (As of 6/24/2019)	Aggregated Closed Trades
Jun Australian Dollar (e-micro)	Long	3/27/20	60.76	63.41	265.00	148.00	456.00
Jun British Pound (e-micro)	Long	3/27/20	122.32	124.63	144.38	231.00	210.00
Jun Canadian Dollar (e-micro)	Long	3/27/20	71.080	71.640	56.00	110.00	263.00
July Corn (e-micro)	Short	3/13/20	371.75	337.50	171.25	220.00	656.00
Jun DJIA (e-micro)	Long	3/25/20	20556	23618	1,531.00	605.00	623.00
Jun Euro Currency (e-micro)	Short	4/7/20	108.910	109.550	(80.00)	220.00	499.00
Jun Gold (e-micro)	Long	3/23/20	1590.50	1752.80	1,623.00	407.00	604.00
Jun Japanese Yen (e-micro)	Long	4/2/20	93.300	92.445	(110.63)	198.00	1,062.00
Jun NASDAQ 100 (e-micro)	Long	4/7/20	8273.25	8227.50	(91.50)	836.00	(1,818.00)
July Lt. Crude (mini-contract)	Long	4/6/20	32.09	32.00	(45.00)	2,008.00	11,910.00
July Natural Gas (e-mini)	Long	4/8/20	2.083	2.060	(115.00)	770.00	(1,804.00)
Jun Russell 2000 (e-micro)	Long	3/31/20	1149.90	1236.40	432.50	390.00	2,523.00
Jun S&P 500 (e-micro)	Long	3/27/20	2541.25	2779.75	1,192.50	630.00	(2,886.00)
July Silver (1000-oz)	Long	3/23/20	1330.00	1605.30	2,753.00	726.00	7,022.00
July Soybeans (e-micro)	Long	3/22/20	862.00	870.75	43.75	438.00	347.00
Jun Swiss Franc (e-micro)	Long	3/27/20	104.42	103.72	(87.50)	258.00	1,037.00
June 10-Year Note (full contract)	Long	3/22/20	137.56	138.25	690.00	1,155.00	7,379.00
July Wheat (e-micro)	Long	3/19/20	536.00	559.25	116.25	319.00	282.00

Gold shading= Mega-Trade in progress \$500+ open trade profit
Profit factor= ave winner/ave loser x % of winners/ % of losers
Initial Margin (As of 6/24/2019) = 9,669.00 =margin
Aggregated Closed Trades = 29,007.00 =3X margin

Open Trades	
markets	18
losers	6
winners	12
ave winner=	\$ 751.55
ave loser=	\$ (88.27)
% winners=	66.67%
% losers=	33.33%
Profit factor=	17.03

P&L	Open Trade
Open Trades	Margin Requirement
\$ 8,489.00	\$ 9,669.00
P&L	Open Trade
Closed Trades	3X Margin Requirement
\$ 28,365.00	\$ 29,007.00
P&L	Return on 3x Margin
Open + Closed	
\$ 36,854.00	127.1%
Maximum Drawdown %	
16.8%	

Mini/Micro Trade Equity	Trading (P/L + Margin)	Equity Change Plus/Minus	Weekly Acct Gain/DD %
7/26/19	\$ 34,141.25		
8/2/19	\$ 33,693.50	\$ (447.75)	-1.31%
8/9/19	\$ 35,729.25	\$ 2,035.75	6.04%
8/16/19	\$ 36,251.13	\$ 521.88	1.46%
8/23/19	\$ 37,188.38	\$ 937.25	2.59%
8/30/19	\$ 37,419.50	\$ 231.12	0.62%
9/6/19	\$ 38,248.39	\$ 828.89	2.22%
9/13/19	\$ 40,328.51	\$ 2,080.13	5.44%
9/20/19	\$ 39,679.76	\$ (648.75)	-1.61%
9/27/19	\$ 37,328.89	\$ (2,350.87)	-5.92%
10/4/19	\$ 38,602.89	\$ 1,274.00	3.41%
10/11/19	\$ 36,028.13	\$ (2,574.76)	-6.67%
10/18/19	\$ 37,180.51	\$ 1,152.38	3.20%
10/25/19	\$ 36,609.01	\$ (571.50)	-1.54%
11/1/19	\$ 36,478.63	\$ (130.38)	-0.36%
11/8/19	\$ 39,394.88	\$ 2,916.25	7.99%
11/15/19	\$ 38,750.88	\$ (644.00)	-1.63%
11/22/19	\$ 38,638.76	\$ (112.12)	-0.29%
11/29/19	\$ 41,013.13	\$ 2,374.37	6.15%
12/6/19	\$ 41,427.00	\$ 413.87	1.01%
12/13/19	\$ 41,590.00	\$ 163.00	0.39%
12/20/19	\$ 43,382.37	\$ 1,792.37	4.31%
12/27/19	\$ 44,547.00	\$ 1,164.63	2.68%
1/3/20	\$ 44,965.87	\$ 418.87	0.94%
1/10/20	\$ 42,867.87	\$ (2,098.00)	-4.67%
1/17/20	\$ 45,039.87	\$ 2,172.00	5.07%
1/24/20	\$ 47,317.12	\$ 2,277.25	5.06%
1/31/20	\$ 49,501.00	\$ 2,183.88	4.62%
2/7/20	\$ 44,756.63	\$ (4,744.37)	-9.58%
2/14/20	\$ 45,271.50	\$ 514.87	1.15%
2/21/20	\$ 45,705.25	\$ 433.75	0.96%
2/28/20	\$ 53,898.13	\$ 8,192.88	17.93%
3/6/20	\$ 55,398.88	\$ 1,500.75	2.78%
3/13/20	\$ 60,990.25	\$ 5,591.37	10.09%
3/20/20	\$ 70,827.63	\$ 9,837.38	16.13%
3/27/20	\$ 63,033.63	\$ (7,794.00)	-11.00%
4/3/20	\$ 58,913.64	\$ (4,119.99)	-6.54%
4/10/20	\$ 63,639.43	\$ 4,725.79	8.02%

CFITC 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.

