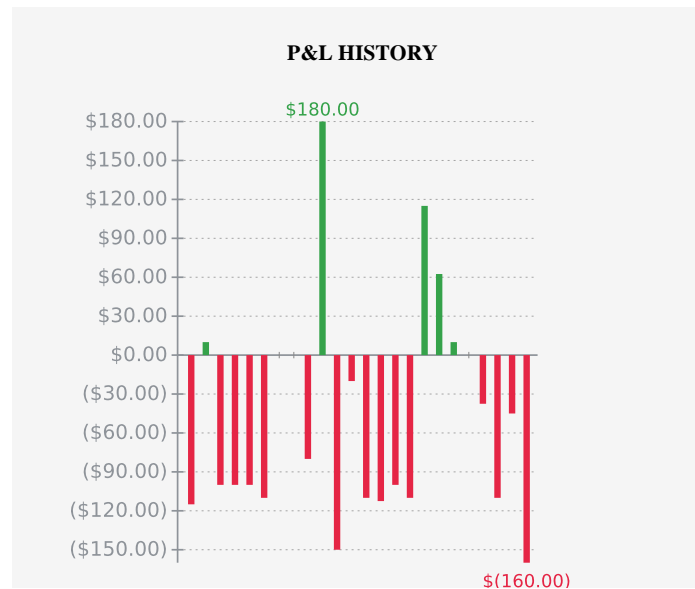
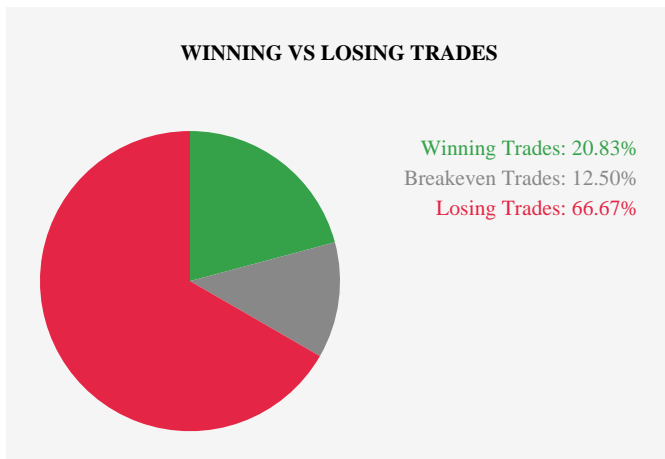


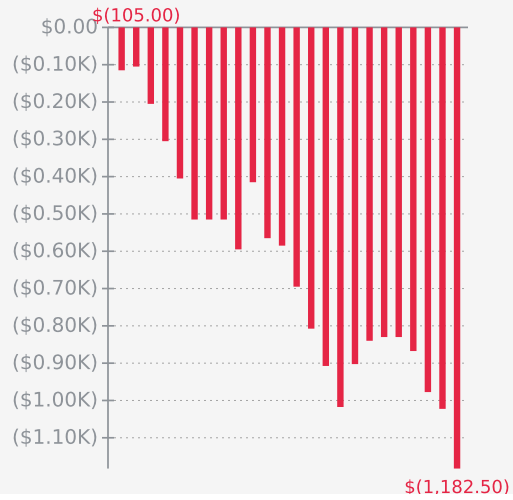
| ALL TRADES | |
|---------------------|----------------|
| Gross P/L | \$(1,182.50) |
| # of Trades | 24 |
| # of Contracts | 48 |
| Avg. Trade Time | 42min 39sec |
| Longest Trade Time | 3h 40min 51sec |
| % Profitable Trades | 20.83% |
| Expectancy | \$(49.27) |
| Trade Fees & Comm. | \$(102.24) |
| Total P/L | \$(1,284.74) |

| PROFIT TRADES | |
|----------------------------|---------------------|
| Total Profit | \$377.50 |
| # of Winning Trades | 5 |
| # of Winning Contracts | 5 |
| Largest Winning Trade | \$180.00 |
| Avg. Winning Trade | \$75.50 |
| Std. Dev. Winning Trade | \$65.16 |
| Avg. Winning Trade Time | 41min 34sec |
| Longest Winning Trade Time | 2h 4min 6sec |
| Max Run-up | \$180.00 |
| Max Run-up, from | 08/05/2021 15:37:16 |
| Max Run-up, to | 08/05/2021 15:37:16 |

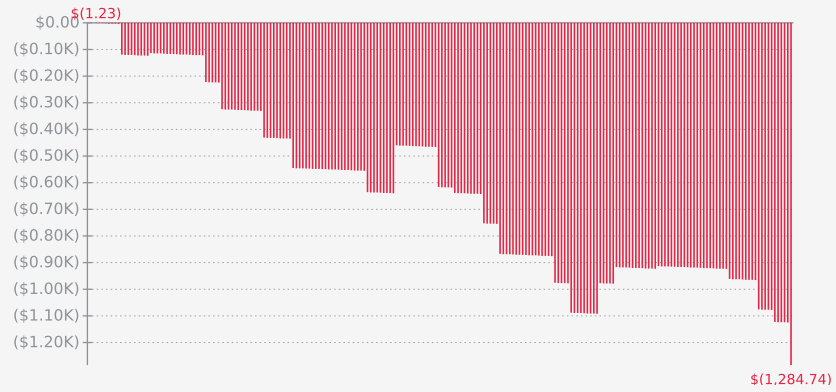
| LOSING TRADES | |
|---------------------------|---------------------|
| Total Loss | \$(1,560.00) |
| # of Losing Trades | 16 |
| # of Losing Contracts | 16 |
| Largest Losing Trade | \$(160.00) |
| Avg. Losing Trade | \$(97.50) |
| Std. Dev. Losing Trade | \$35.81 |
| Avg. Losing Trade Time | 38min 57sec |
| Longest Losing Trade Time | 3h 40min 51sec |
| Max Drawdown | \$(1,283.51) |
| Max Drawdown, from | 08/05/2021 12:45:35 |
| Max Drawdown, to | 08/05/2021 23:57:15 |



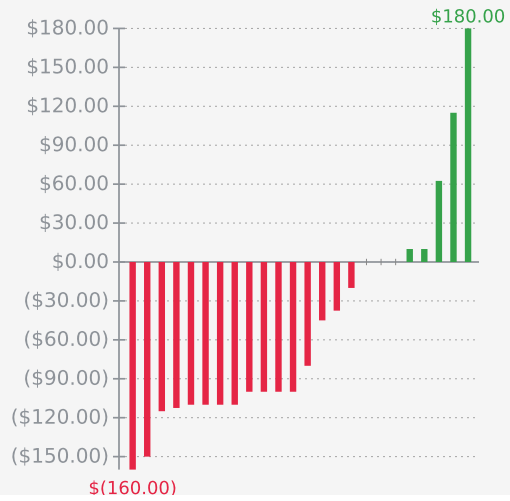
P&L HISTORY (CUMULATIVE WITHOUT FEES)



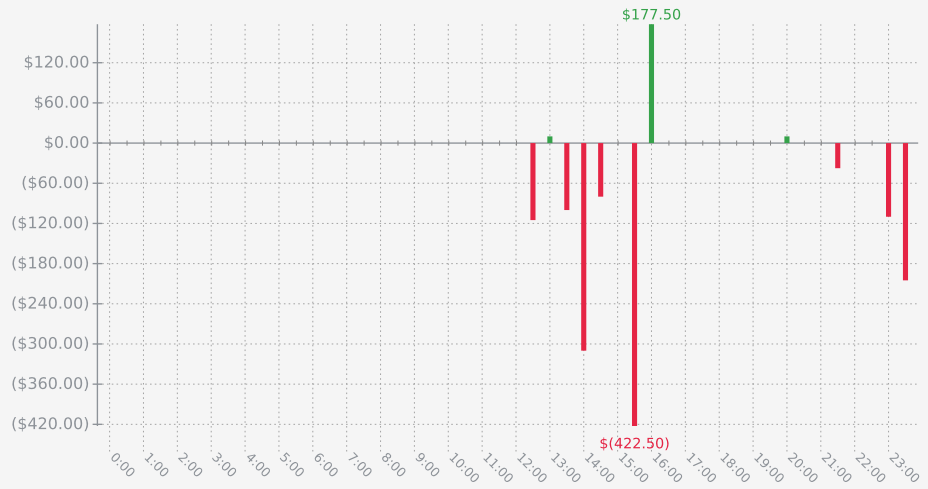
P&L HISTORY (CUMULATIVE WITH FEES)



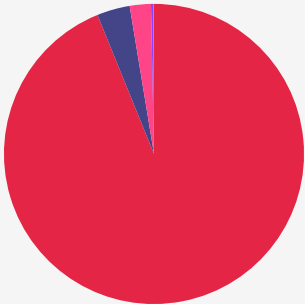
P&L DISTRIBUTION



P&L PER TIME OF DAY



GROSS LOSS BREAKDOWN (LOSS TRADES, TRADE FEES & COMM.)



Trade: 93.85%
Exchange: 3.55%
Commission: 2.28%
Clearing: 0.26%
NFA: 0.06%

TRADES

| Symbol | Qty | Buy Price | Buy Time | Duration | Sell Time | Sell Price | P&L |
|---------------|------------|------------------|---------------------|-----------------|---------------------|-------------------|----------------|
| NQU1 | 1 | 15144.75 | 08/05/2021 12:53:12 | 7min 36sec | 08/05/2021 12:45:35 | 15139.00 | \$(115.00) |
| NQU1 | 1 | 15142.75 | 08/05/2021 13:19:01 | 22min 4sec | 08/05/2021 12:56:56 | 15143.25 | \$10.00 |
| ESU1 | 1 | 4413.25 | 08/05/2021 13:57:06 | 29min 4sec | 08/05/2021 13:28:01 | 4411.25 | \$(100.00) |
| ESU1 | 1 | 4415.00 | 08/05/2021 14:02:56 | 5min 51sec | 08/05/2021 13:57:04 | 4413.00 | \$(100.00) |
| RTYU1 | 1 | 2231.20 | 08/05/2021 14:10:43 | 29min 28sec | 08/05/2021 13:41:15 | 2229.20 | \$(100.00) |
| RTYU1 | 1 | 2231.10 | 08/05/2021 14:18:04 | 3min 50sec | 08/05/2021 14:14:13 | 2228.90 | \$(110.00) |
| ESU1 | 1 | 4412.75 | 08/05/2021 14:40:35 | 31min | 08/05/2021 14:09:35 | 4412.75 | \$0.00 |
| NQU1 | 1 | 15157.25 | 08/05/2021 14:42:22 | 32min 46sec | 08/05/2021 14:09:35 | 15157.25 | \$0.00 |
| NQU1 | 1 | 15158.00 | 08/05/2021 14:56:44 | 12min 18sec | 08/05/2021 14:44:25 | 15154.00 | \$(80.00) |
| NQU1 | 1 | 15143.50 | 08/05/2021 15:37:16 | 47min 9sec | 08/05/2021 14:50:07 | 15152.50 | \$180.00 |
| ESU1 | 1 | 4417.50 | 08/05/2021 15:50:00 | 9min 19sec | 08/05/2021 15:40:40 | 4414.50 | \$(150.00) |
| NQU1 | 1 | 15152.75 | 08/05/2021 15:50:00 | 49min 39sec | 08/05/2021 15:00:20 | 15151.75 | \$(20.00) |
| NQU1 | 1 | 15157.75 | 08/05/2021 15:54:41 | 3min 59sec | 08/05/2021 15:50:42 | 15152.25 | \$(110.00) |
| ESU1 | 1 | 4419.25 | 08/05/2021 15:56:05 | 6min 5sec | 08/05/2021 15:50:00 | 4417.00 | \$(112.50) |
| ESU1 | 1 | 4421.25 | 08/05/2021 15:59:32 | 2min 48sec | 08/05/2021 15:56:43 | 4419.25 | \$(100.00) |
| NQU1 | 1 | 15169.25 | 08/05/2021 15:59:40 | 2min 33sec | 08/05/2021 15:57:06 | 15163.75 | \$(110.00) |
| NQU1 | 1 | 15161.25 | 08/05/2021 16:04:45 | 5min 59sec | 08/05/2021 15:58:46 | 15167.00 | \$115.00 |
| ESU1 | 1 | 4419.50 | 08/05/2021 16:08:43 | 8min 34sec | 08/05/2021 16:00:09 | 4420.75 | \$62.50 |
| NQU1 | 1 | 15164.00 | 08/05/2021 20:06:47 | 2h 4min 6sec | 08/05/2021 18:02:40 | 15164.50 | \$10.00 |
| RTYU1 | 1 | 2231.30 | 08/05/2021 20:10:42 | 2h 8min 41sec | 08/05/2021 18:02:00 | 2231.30 | \$0.00 |
| ESU1 | 1 | 4416.75 | 08/05/2021 21:40:38 | 23sec | 08/05/2021 21:40:15 | 4416.00 | \$(37.50) |
| RTYU1 | 1 | 2230.80 | 08/05/2021 23:23:56 | 2h 5min 39sec | 08/05/2021 21:18:16 | 2228.60 | \$(110.00) |

| Symbol | Qty | Buy Price | Buy Time | Duration | Sell Time | Sell Price | P&L |
|--------|-----|-----------|---------------------|-------------------|---------------------|------------|------------|
| NQU1 | 1 | 15167.00 | 08/05/2021 23:57:15 | 3h 40min 51sec | 08/05/2021 20:16:23 | 15164.75 | \$(45.00) |
| NQU1 | 1 | 15167.00 | 08/05/2021 23:57:15 | 1h 53min 50sec | 08/05/2021 22:03:25 | 15159.00 | \$(160.00) |