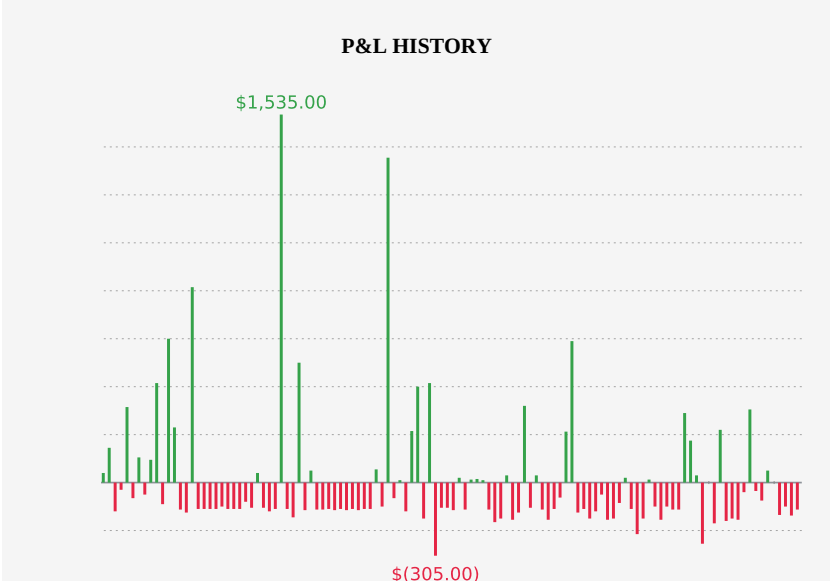


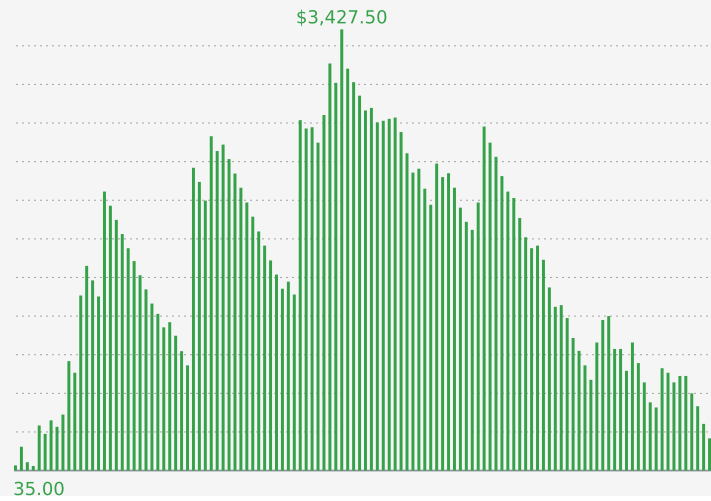
| ALL TRADES          |                |
|---------------------|----------------|
| Gross P/L           | \$250.00       |
| # of Trades         | 118            |
| # of Contracts      | 236            |
| Avg. Trade Time     | 14min 40sec    |
| Longest Trade Time  | 3h 58min 14sec |
| % Profitable Trades | 30.51%         |
| Expectancy          | \$2.12         |
| Trade Fees & Comm.  | \$(496.29)     |
| Total P/L           | \$(246.29)     |

| PROFIT TRADES              |                     |
|----------------------------|---------------------|
| Total Profit               | \$9,677.50          |
| # of Winning Trades        | 36                  |
| # of Winning Contracts     | 36                  |
| Largest Winning Trade      | \$1,535.00          |
| Avg. Winning Trade         | \$268.82            |
| Std. Dev. Winning Trade    | \$348.65            |
| Avg. Winning Trade Time    | 30min 49sec         |
| Longest Winning Trade Time | 3h 58min 14sec      |
| Max Run-up                 | \$3,193.20          |
| Max Run-up, from           | 08/17/2021 00:07:03 |
| Max Run-up, to             | 08/17/2021 13:08:34 |

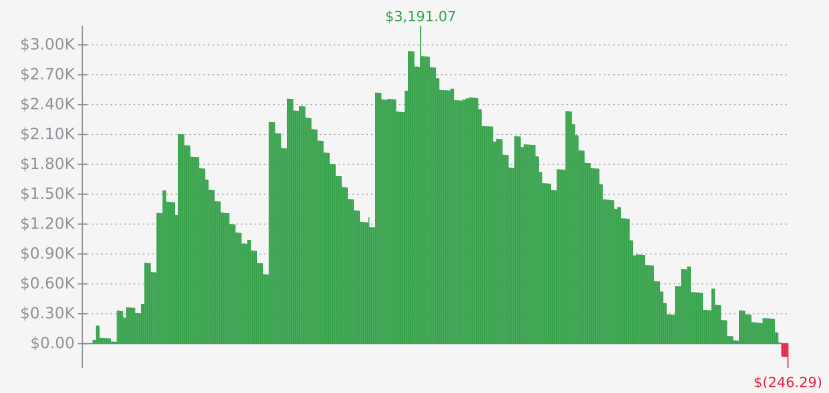
| LOSING TRADES             |                     |
|---------------------------|---------------------|
| Total Loss                | \$(9,427.50)        |
| # of Losing Trades        | 80                  |
| # of Losing Contracts     | 80                  |
| Largest Losing Trade      | \$(305.00)          |
| Avg. Losing Trade         | \$(117.84)          |
| Std. Dev. Losing Trade    | \$40.63             |
| Avg. Losing Trade Time    | 6min 53sec          |
| Longest Losing Trade Time | 2h 42min 4sec       |
| Max Drawdown              | \$(3,437.36)        |
| Max Drawdown, from        | 08/17/2021 13:08:34 |
| Max Drawdown, to          | 08/17/2021 21:07:46 |



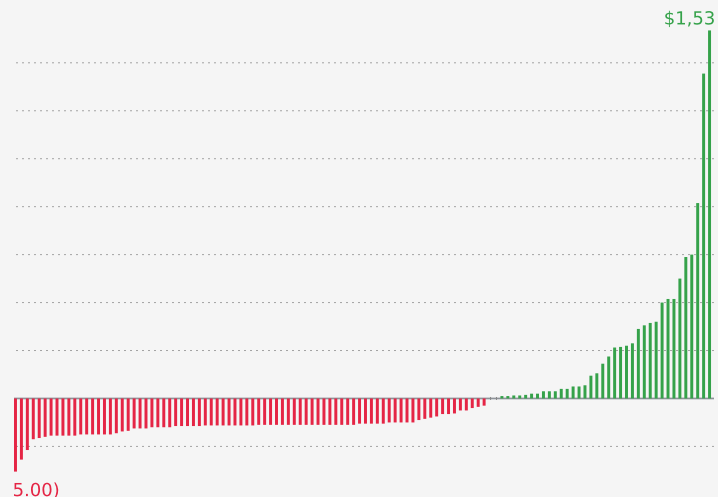
**P&L HISTORY (CUMULATIVE WITHOUT FEES)**



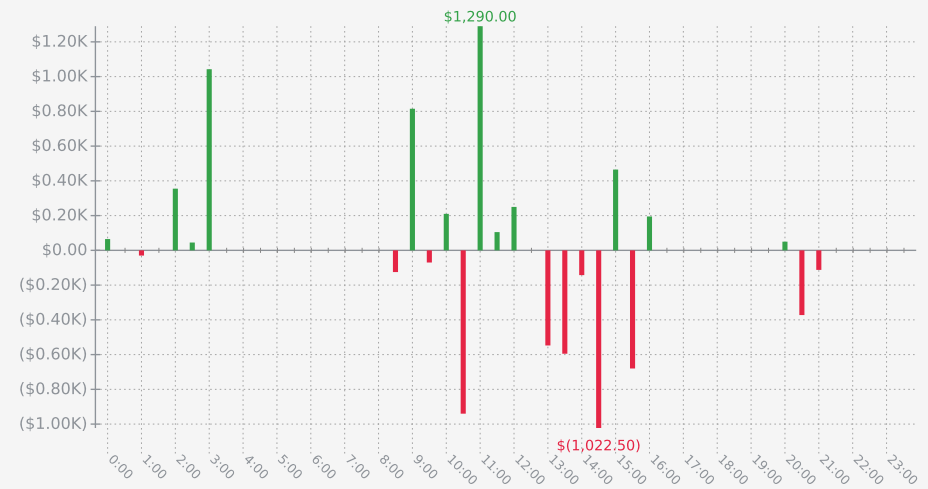
**P&L HISTORY (CUMULATIVE WITH FEES)**



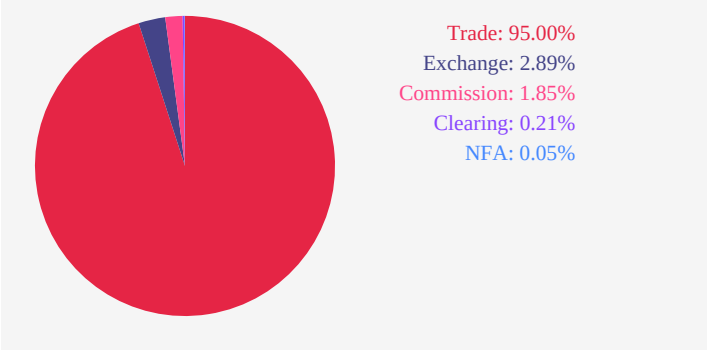
**P&L DISTRIBUTION**



**P&L PER TIME OF DAY**



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



## TRADES

| Symbol | Qty | Buy Price | Buy Time            | Duration       | Sell Time           | Sell Price | P&L        |
|--------|-----|-----------|---------------------|----------------|---------------------|------------|------------|
| RTYU1  | 1   | 2193.70   | 08/17/2021 00:07:03 | 58min 1sec     | 08/16/2021 23:09:02 | 2194.50    | \$40.00    |
| NQU1   | 1   | 15115.50  | 08/17/2021 00:13:27 | 3h 58min 14sec | 08/16/2021 20:15:12 | 15122.75   | \$145.00   |
| NQU1   | 1   | 15115.75  | 08/17/2021 00:13:27 | 26min 8sec     | 08/16/2021 23:47:18 | 15109.75   | \$(120.00) |
| NQU1   | 1   | 15114.75  | 08/17/2021 01:19:13 | 1h 5min 18sec  | 08/17/2021 00:13:54 | 15113.25   | \$(30.00)  |
| RTYU1  | 1   | 2186.60   | 08/17/2021 02:05:22 | 1h 19min 54sec | 08/17/2021 00:45:28 | 2192.90    | \$315.00   |
| RTYU1  | 1   | 2186.40   | 08/17/2021 02:11:37 | 1min 20sec     | 08/17/2021 02:10:17 | 2185.10    | \$(65.00)  |
| NQU1   | 1   | 15105.75  | 08/17/2021 02:20:08 | 1h 34sec       | 08/17/2021 01:19:34 | 15111.00   | \$105.00   |
| NQU1   | 1   | 15100.00  | 08/17/2021 02:42:46 | 1min 57sec     | 08/17/2021 02:40:49 | 15097.50   | \$(50.00)  |
| RTYU1  | 1   | 2180.30   | 08/17/2021 02:52:15 | 12min 40sec    | 08/17/2021 02:39:34 | 2182.20    | \$95.00    |
| NQU1   | 1   | 15077.75  | 08/17/2021 03:08:51 | 24min 27sec    | 08/17/2021 02:44:24 | 15098.50   | \$415.00   |
| NQU1   | 1   | 15079.75  | 08/17/2021 03:09:59 | 25sec          | 08/17/2021 03:09:34 | 15075.25   | \$(90.00)  |
| ESU1   | 1   | 4450.75   | 08/17/2021 03:10:43 | 2h 3min 7sec   | 08/17/2021 01:07:36 | 4462.75    | \$600.00   |
| NQU1   | 1   | 15065.00  | 08/17/2021 03:12:22 | 2min 18sec     | 08/17/2021 03:10:03 | 15076.50   | \$230.00   |
| ESU1   | 1   | 4451.50   | 08/17/2021 03:18:35 | 7min 41sec     | 08/17/2021 03:10:53 | 4449.25    | \$(112.50) |
| ESU1   | 1   | 4456.50   | 08/17/2021 08:41:39 | 37min 50sec    | 08/17/2021 08:03:49 | 4454.00    | \$(125.00) |
| NQU1   | 1   | 15022.00  | 08/17/2021 09:18:57 | 54min 21sec    | 08/17/2021 08:24:35 | 15062.75   | \$815.00   |
| NQU1   | 1   | 14996.25  | 08/17/2021 09:31:03 | 7sec           | 08/17/2021 09:30:56 | 14990.75   | \$(110.00) |
| NQU1   | 1   | 14983.50  | 08/17/2021 09:31:30 | 17sec          | 08/17/2021 09:31:12 | 14978.00   | \$(110.00) |
| NQU1   | 1   | 14990.25  | 08/17/2021 09:33:48 | 2min 17sec     | 08/17/2021 09:31:31 | 14984.75   | \$(110.00) |
| NQU1   | 1   | 14997.75  | 08/17/2021 09:34:00 | 3sec           | 08/17/2021 09:33:57 | 14992.25   | \$(110.00) |
| RTYU1  | 1   | 2171.30   | 08/17/2021 09:34:23 | 47sec          | 08/17/2021 09:33:36 | 2169.30    | \$(100.00) |

| Symbol | Qty | Buy Price | Buy Time            | Duration    | Sell Time           | Sell Price | P&L        |
|--------|-----|-----------|---------------------|-------------|---------------------|------------|------------|
| NQU1   | 1   | 15004.25  | 08/17/2021 09:34:39 | 15sec       | 08/17/2021 09:34:24 | 14998.75   | \$(110.00) |
| NQU1   | 1   | 15004.00  | 08/17/2021 09:36:06 | 55sec       | 08/17/2021 09:35:10 | 14998.50   | \$(110.00) |
| NQU1   | 1   | 15023.75  | 08/17/2021 09:38:07 | 16sec       | 08/17/2021 09:37:50 | 15018.25   | \$(110.00) |
| NQU1   | 1   | 15023.50  | 08/17/2021 09:39:08 | 58sec       | 08/17/2021 09:38:09 | 15019.50   | \$(80.00)  |
| RTYU1  | 1   | 2180.90   | 08/17/2021 09:40:02 | 3min 18sec  | 08/17/2021 09:36:43 | 2178.80    | \$(105.00) |
| NQU1   | 1   | 15020.75  | 08/17/2021 09:42:04 | 2min 29sec  | 08/17/2021 09:39:34 | 15022.75   | \$40.00    |
| RTYU1  | 1   | 2181.10   | 08/17/2021 09:43:27 | 1min 46sec  | 08/17/2021 09:41:41 | 2179.00    | \$(105.00) |
| NQU1   | 1   | 15028.75  | 08/17/2021 09:45:23 | 12sec       | 08/17/2021 09:45:11 | 15022.75   | \$(120.00) |
| NQU1   | 1   | 15033.25  | 08/17/2021 09:45:57 | 31sec       | 08/17/2021 09:45:25 | 15027.75   | \$(110.00) |
| NQU1   | 1   | 14959.50  | 08/17/2021 09:56:26 | 10min 16sec | 08/17/2021 09:46:10 | 15036.25   | \$1,535.00 |
| NQU1   | 1   | 14969.75  | 08/17/2021 09:57:16 | 4sec        | 08/17/2021 09:57:12 | 14964.25   | \$(110.00) |
| NQU1   | 1   | 14981.50  | 08/17/2021 09:57:54 | 11sec       | 08/17/2021 09:57:43 | 14974.25   | \$(145.00) |
| NQU1   | 1   | 14954.50  | 08/17/2021 10:00:07 | 47sec       | 08/17/2021 09:59:20 | 14979.50   | \$500.00   |
| NQU1   | 1   | 14963.00  | 08/17/2021 10:00:29 | 12sec       | 08/17/2021 10:00:17 | 14957.25   | \$(115.00) |
| NQU1   | 1   | 14959.00  | 08/17/2021 10:01:07 | 16sec       | 08/17/2021 10:00:51 | 14961.50   | \$50.00    |
| ESU1   | 1   | 4441.75   | 08/17/2021 10:06:53 | 1min 43sec  | 08/17/2021 10:05:09 | 4439.50    | \$(112.50) |
| ESU1   | 1   | 4448.25   | 08/17/2021 10:26:05 | 4min 41sec  | 08/17/2021 10:21:23 | 4446.00    | \$(112.50) |
| NQU1   | 1   | 15010.00  | 08/17/2021 10:32:36 | 56sec       | 08/17/2021 10:31:40 | 15004.50   | \$(110.00) |
| NQU1   | 1   | 15010.50  | 08/17/2021 10:33:30 | 37sec       | 08/17/2021 10:32:52 | 15004.75   | \$(115.00) |
| NQU1   | 1   | 15015.25  | 08/17/2021 10:36:07 | 2min 25sec  | 08/17/2021 10:33:41 | 15009.75   | \$(110.00) |
| NQU1   | 1   | 15028.25  | 08/17/2021 10:37:32 | 14sec       | 08/17/2021 10:37:18 | 15022.50   | \$(115.00) |
| NQU1   | 1   | 15035.75  | 08/17/2021 10:40:27 | 1min 50sec  | 08/17/2021 10:38:37 | 15030.25   | \$(110.00) |
| NQU1   | 1   | 15037.25  | 08/17/2021 10:42:59 | 2min 23sec  | 08/17/2021 10:40:35 | 15031.50   | \$(115.00) |
| NQU1   | 1   | 15055.00  | 08/17/2021 10:45:08 | 1min 8sec   | 08/17/2021 10:44:00 | 15049.50   | \$(110.00) |
| NQU1   | 1   | 15055.75  | 08/17/2021 10:50:04 | 4min 43sec  | 08/17/2021 10:45:20 | 15050.25   | \$(110.00) |

| Symbol | Qty | Buy Price | Buy Time            | Duration          | Sell Time           | Sell Price | P&L        |
|--------|-----|-----------|---------------------|-------------------|---------------------|------------|------------|
| NQU1   | 1   | 15050.00  | 08/17/2021 10:52:20 | 2min 7sec         | 08/17/2021 10:50:12 | 15052.75   | \$55.00    |
| NQU1   | 1   | 15050.00  | 08/17/2021 10:52:20 | 1min 14sec        | 08/17/2021 10:51:05 | 15045.00   | \$(100.00) |
| NQU1   | 1   | 14983.25  | 08/17/2021 11:28:35 | 36min 9sec        | 08/17/2021 10:52:25 | 15051.00   | \$1,355.00 |
| NQU1   | 1   | 14983.50  | 08/17/2021 11:29:43 | 46sec             | 08/17/2021 11:28:57 | 14980.25   | \$(65.00)  |
| NQU1   | 1   | 14984.50  | 08/17/2021 11:32:22 | 2min 27sec        | 08/17/2021 11:29:55 | 14985.00   | \$10.00    |
| NQU1   | 1   | 14982.00  | 08/17/2021 11:49:35 | 1min 3sec         | 08/17/2021 11:48:31 | 14976.00   | \$(120.00) |
| NQU1   | 1   | 14964.50  | 08/17/2021 11:54:33 | 3min 17sec        | 08/17/2021 11:51:15 | 14975.25   | \$215.00   |
| ESU1   | 1   | 4431.50   | 08/17/2021 12:01:27 | 10min 53sec       | 08/17/2021 11:50:34 | 4439.50    | \$400.00   |
| NQU1   | 1   | 14952.50  | 08/17/2021 12:13:06 | 43sec             | 08/17/2021 12:12:23 | 14945.00   | \$(150.00) |
| RTYU1  | 1   | 2159.90   | 08/17/2021 13:08:34 | 1h 34min<br>31sec | 08/17/2021 11:34:02 | 2168.20    | \$415.00   |
| RTYU1  | 1   | 2159.90   | 08/17/2021 13:08:34 | 3min 33sec        | 08/17/2021 13:05:01 | 2153.80    | \$(305.00) |
| RTYU1  | 1   | 2161.50   | 08/17/2021 13:13:10 | 1min 39sec        | 08/17/2021 13:11:30 | 2159.40    | \$(105.00) |
| RTYU1  | 1   | 2163.20   | 08/17/2021 13:16:41 | 3min 42sec        | 08/17/2021 13:12:59 | 2161.10    | \$(105.00) |
| NQU1   | 1   | 14936.00  | 08/17/2021 13:17:13 | 1min 17sec        | 08/17/2021 13:15:56 | 14930.25   | \$(115.00) |
| NQU1   | 1   | 14929.50  | 08/17/2021 13:20:07 | 2min 39sec        | 08/17/2021 13:17:27 | 14930.50   | \$20.00    |
| ESU1   | 1   | 4421.25   | 08/17/2021 13:20:10 | 27sec             | 08/17/2021 13:19:43 | 4419.00    | \$(112.50) |
| ESU1   | 1   | 4420.25   | 08/17/2021 13:25:55 | 5min 30sec        | 08/17/2021 13:20:24 | 4420.50    | \$12.50    |
| NQU1   | 1   | 14930.50  | 08/17/2021 13:25:55 | 5min 12sec        | 08/17/2021 13:20:42 | 14931.25   | \$15.00    |
| RTYU1  | 1   | 2162.20   | 08/17/2021 13:25:55 | 7min 46sec        | 08/17/2021 13:18:09 | 2162.40    | \$10.00    |
| ESU1   | 1   | 4421.25   | 08/17/2021 13:27:44 | 1min 36sec        | 08/17/2021 13:26:07 | 4419.00    | \$(112.50) |
| NQU1   | 1   | 14933.50  | 08/17/2021 13:27:52 | 1min 38sec        | 08/17/2021 13:26:13 | 14925.25   | \$(165.00) |
| NQU1   | 1   | 14945.25  | 08/17/2021 13:31:02 | 1min 59sec        | 08/17/2021 13:33:02 | 14937.75   | \$(150.00) |
| RTYU1  | 1   | 2163.80   | 08/17/2021 13:34:48 | 5min 52sec        | 08/17/2021 13:28:56 | 2164.40    | \$30.00    |
| NQU1   | 1   | 14938.00  | 08/17/2021 13:33:02 | 3min 28sec        | 08/17/2021 13:36:31 | 14930.25   | \$(155.00) |

| Symbol | Qty | Buy Price | Buy Time            | Duration    | Sell Time           | Sell Price | P&L        |
|--------|-----|-----------|---------------------|-------------|---------------------|------------|------------|
| ESU1   | 1   | 4421.75   | 08/17/2021 13:35:15 | 1min 48sec  | 08/17/2021 13:37:03 | 4419.25    | \$(125.00) |
| NQU1   | 1   | 14910.50  | 08/17/2021 13:50:00 | 13min 17sec | 08/17/2021 13:36:42 | 14926.50   | \$320.00   |
| RTYU1  | 1   | 2160.00   | 08/17/2021 13:51:46 | 1min 27sec  | 08/17/2021 13:50:19 | 2157.90    | \$(105.00) |
| NQU1   | 1   | 14921.50  | 08/17/2021 13:52:00 | 14min 16sec | 08/17/2021 13:37:44 | 14923.00   | \$30.00    |
| ESU1   | 1   | 4419.50   | 08/17/2021 13:53:41 | 56sec       | 08/17/2021 13:54:38 | 4417.25    | \$(112.50) |
| NQU1   | 1   | 14927.75  | 08/17/2021 13:56:45 | 2min 35sec  | 08/17/2021 13:54:09 | 14920.00   | \$(155.00) |
| RTYU1  | 1   | 2163.70   | 08/17/2021 13:57:04 | 4min 35sec  | 08/17/2021 13:52:29 | 2161.50    | \$(110.00) |
| ESU1   | 1   | 4424.00   | 08/17/2021 13:58:49 | 9sec        | 08/17/2021 13:58:39 | 4422.75    | \$(62.50)  |
| ESU1   | 1   | 4424.25   | 08/17/2021 13:59:06 | 3min 49sec  | 08/17/2021 14:02:56 | 4428.50    | \$212.50   |
| NQU1   | 1   | 14932.25  | 08/17/2021 13:57:05 | 8min 22sec  | 08/17/2021 14:05:27 | 14961.75   | \$590.00   |
| ESU1   | 1   | 4431.50   | 08/17/2021 14:07:10 | 3min 14sec  | 08/17/2021 14:03:55 | 4429.00    | \$(125.00) |
| RTYU1  | 1   | 2167.10   | 08/17/2021 14:15:28 | 10min 49sec | 08/17/2021 14:04:39 | 2164.90    | \$(110.00) |
| NQU1   | 1   | 14971.50  | 08/17/2021 14:16:34 | 10min 19sec | 08/17/2021 14:06:15 | 14964.00   | \$(150.00) |
| NQU1   | 1   | 14969.00  | 08/17/2021 14:17:23 | 2min 4sec   | 08/17/2021 14:19:27 | 14963.00   | \$(120.00) |
| NQU1   | 1   | 14962.00  | 08/17/2021 14:19:52 | 37sec       | 08/17/2021 14:20:30 | 14959.50   | \$(50.00)  |
| NQU1   | 1   | 14957.75  | 08/17/2021 14:23:53 | 1min 52sec  | 08/17/2021 14:22:00 | 14950.00   | \$(155.00) |
| NQU1   | 1   | 14962.00  | 08/17/2021 14:24:10 | 52sec       | 08/17/2021 14:23:17 | 14954.50   | \$(150.00) |
| NQU1   | 1   | 14959.50  | 08/17/2021 14:24:42 | 4min 35sec  | 08/17/2021 14:29:18 | 14955.25   | \$(85.00)  |
| RTYU1  | 1   | 2162.50   | 08/17/2021 14:32:15 | 5min 59sec  | 08/17/2021 14:26:15 | 2162.90    | \$20.00    |
| NQU1   | 1   | 14960.75  | 08/17/2021 14:32:57 | 3min 39sec  | 08/17/2021 14:29:18 | 14955.25   | \$(110.00) |
| NQU1   | 1   | 14951.75  | 08/17/2021 14:44:23 | 7min 54sec  | 08/17/2021 14:36:28 | 14941.00   | \$(215.00) |
| NQU1   | 1   | 14956.75  | 08/17/2021 14:46:08 | 1min 48sec  | 08/17/2021 14:44:20 | 14949.25   | \$(150.00) |
| ESU1   | 1   | 4428.00   | 08/17/2021 14:46:09 | 19min 13sec | 08/17/2021 14:26:55 | 4428.25    | \$12.50    |
| RTYU1  | 1   | 2167.80   | 08/17/2021 14:50:16 | 2min 42sec  | 08/17/2021 14:47:34 | 2165.80    | \$(100.00) |
| NQU1   | 1   | 14960.50  | 08/17/2021 14:46:13 | 6min 40sec  | 08/17/2021 14:52:54 | 14952.75   | \$(155.00) |

| Symbol | Qty | Buy Price | Buy Time            | Duration       | Sell Time           | Sell Price | P&L        |
|--------|-----|-----------|---------------------|----------------|---------------------|------------|------------|
| RTYU1  | 1   | 2168.50   | 08/17/2021 14:55:47 | 2min 36sec     | 08/17/2021 14:53:11 | 2166.50    | \$(100.00) |
| ESU1   | 1   | 4430.75   | 08/17/2021 14:55:48 | 3min 28sec     | 08/17/2021 14:52:19 | 4428.50    | \$(112.50) |
| ESU1   | 1   | 4432.25   | 08/17/2021 14:56:19 | 3min 41sec     | 08/17/2021 14:52:38 | 4430.00    | \$(112.50) |
| NQU1   | 1   | 14972.50  | 08/17/2021 14:57:14 | 14min 4sec     | 08/17/2021 15:11:18 | 14987.00   | \$290.00   |
| ESU1   | 1   | 4433.00   | 08/17/2021 14:57:03 | 16min 36sec    | 08/17/2021 15:13:39 | 4436.50    | \$175.00   |
| NQU1   | 1   | 14986.25  | 08/17/2021 15:30:42 | 19min 7sec     | 08/17/2021 15:11:35 | 14987.75   | \$30.00    |
| NQU1   | 1   | 14986.25  | 08/17/2021 15:30:42 | 15min 29sec    | 08/17/2021 15:15:13 | 14973.50   | \$(255.00) |
| NQU1   | 1   | 14979.75  | 08/17/2021 15:35:47 | 4min           | 08/17/2021 15:31:46 | 14979.75   | \$0.00     |
| NQU1   | 1   | 14981.50  | 08/17/2021 15:35:47 | 3min 8sec      | 08/17/2021 15:32:38 | 14973.00   | \$(170.00) |
| NQU1   | 1   | 14972.25  | 08/17/2021 15:47:02 | 11min 2sec     | 08/17/2021 15:35:59 | 14983.25   | \$220.00   |
| NQU1   | 1   | 14973.00  | 08/17/2021 15:47:03 | 5min 25sec     | 08/17/2021 15:41:37 | 14965.00   | \$(160.00) |
| NQU1   | 1   | 14983.00  | 08/17/2021 15:50:03 | 2min 36sec     | 08/17/2021 15:47:27 | 14975.50   | \$(150.00) |
| NQU1   | 1   | 14993.75  | 08/17/2021 15:55:54 | 5min 46sec     | 08/17/2021 15:50:07 | 14986.00   | \$(155.00) |
| NQU1   | 1   | 14997.50  | 08/17/2021 15:59:49 | 2min 56sec     | 08/17/2021 15:56:52 | 14995.50   | \$(40.00)  |
| NQU1   | 1   | 14985.00  | 08/17/2021 16:06:00 | 5min 55sec     | 08/17/2021 16:00:05 | 15000.25   | \$305.00   |
| NQU1   | 1   | 14986.00  | 08/17/2021 16:06:29 | 14sec          | 08/17/2021 16:06:14 | 14984.25   | \$(35.00)  |
| NQU1   | 1   | 14987.00  | 08/17/2021 16:08:30 | 1min 40sec     | 08/17/2021 16:06:50 | 14983.25   | \$(75.00)  |
| ESU1   | 1   | 4437.00   | 08/17/2021 20:15:03 | 2h 13min 49sec | 08/17/2021 18:01:13 | 4438.00    | \$50.00    |
| ESU1   | 1   | 4437.00   | 08/17/2021 20:15:03 | 1h 7min 41sec  | 08/17/2021 19:07:22 | 4437.00    | \$0.00     |
| NQU1   | 1   | 14977.75  | 08/17/2021 20:43:49 | 2h 42min 4sec  | 08/17/2021 18:01:44 | 14971.00   | \$(135.00) |
| ESU1   | 1   | 4439.25   | 08/17/2021 20:46:57 | 31min 10sec    | 08/17/2021 20:15:47 | 4437.25    | \$(100.00) |
| ESU1   | 1   | 4439.50   | 08/17/2021 20:47:08 | 30min 40sec    | 08/17/2021 20:16:27 | 4436.75    | \$(137.50) |
| ESU1   | 1   | 4441.00   | 08/17/2021 21:07:46 | 14min 28sec    | 08/17/2021 20:53:17 | 4438.75    | \$(112.50) |