



The Program – MacroOne

95% systematic / 425 round turns per million per year / 15% position to equity

MacroOne is an algorithm based, systematic trading strategy that incorporates macroeconomics to source longer term trades. It focuses on trend, counter trend, and mean reversion. Using proprietary algorithms developed from 20 years tracking order flow, price action, market structure, and media/market psychology it identifies the mid-term supply and demand of Euro, British Pound, Japanese Yen, Gold, Oil, Natural Gas, 30 year T-bonds, Bund, Nasdaq, S&P, Russell 2000, Dow Jones, Wheat and Soy Bean futures.

Risk Management

Risk is scrutinized on a per trade basis and runs between 0.5% - 1.0% based on probability and market volatility. When the program has taken three consecutive losses position sizes are reduced by half until gains are made again.

Accounts remain in cash until the moment a setup is signaled thereby maximizing profits by reducing overall risk.

Options may be used only when an opportunity is largely in favor, for example, if the market has remained range bound for several months and a signal shows that it is about to break out of the range.

Proprietary Performance

(adjusted for 2% management fee, 20% incentive fee)

Month	Monthly ROR
Sep 2019	1.02 %
Oct 2019	-0.45 %
Nov 2019	1.33 %
Dec 2019	13.73 %
YTD	15.89%
Jan 2020	-0.52 %
Feb 2020	1.07 %
Mar 2020	11.22 %
Apr 2020	NT
May 2020	NT
Jun 2020	NT
Jul 2020	0.15 %
Aug 2020	1.38 %
Sep 2020	2.56 %
Oct 2020	6.62 %
Nov 2020	5.60 %
Dec 2020	-1.35 %
YTD	29.33%

"NT" is defined as No Trading

Investment Information

Program start date:	Sept 2019
Percent Discretionary:	5%
Percent systematic:	95%
Minimum investment:	\$100,000
Management Fee:	2%
Incentive fee:	20%
Margin:	15%
Round Turns/million/year:	425
Currency:	US Dollar

Program Stats

Peak to Valley Drawdowns:	
Sep 2019 - Oct 2019:	-0.45%
Dec 2019 - Jan 2020:	-0.52%
Nov 2020 - Dec 2020:	-1.35%
Highest Monthly Return:	13.73%
Current Losing Streak:	0.00%
Amount Under Management:	\$110,000

Track Record Compiled by Michael Coglianesse CPA, P.C.

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. TRADING FUTURES AND OPTIONS INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. THERE ARE NO GUARANTEES OF PROFIT. PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION ON INVESTING SOLELY ON THE PAST PERFORMANCE PRESENTED HEREIN.