

28k Mini/Micro Model Portfolio Futures Mega-Trades Well-Capitalized Long Term Investing	Market Trend (Long/Short)	Original or Roll-over Entry Date	Average 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	61.93	117.00	148.00	456.00
Jun British Pound (e-micro)	Long	3/27/20	122.32	125.00	167.50	231.00	210.00
Jun Canadian Dollar (e-micro)	Long	3/27/20	71.080	71.765	68.50	110.00	263.00
July Corn (e-micro)	Short	3/13/20	371.75	351.75	100.00	220.00	656.00
Jun DJIA (e-micro)	Long	3/25/20	20556	21437	440.50	605.00	623.00
Jun Euro Currency (e-micro)	Long	3/27/20	110.540	111.570	128.75	220.00	703.00
Jun Gold (e-micro)	Long	3/23/20	1590.50	1654.10	636.00	407.00	604.00
Jun Japanese Yen (e-micro)	Short	3/11/20	95.865	93.195	333.75	198.00	745.00
Jun NASDAQ 100 (e-micro)	Short	3/18/20	7089.00	7568.50	(959.00)	836.00	550.00
May Lt. Crude (mini-contract)	Short	2/26/20	48.25	21.51	13,370.00	2,008.00	1,750.00
July Natural Gas (e-mini)	Short	3/18/20	1.860	1.907	(235.00)	770.00	(689.00)
Jun Russell 2000 (e-micro)	Short	3/5/20	1453.10	1120.30	1,664.00	390.00	1,007.00
Jun S&P 500 (e-micro)	Long	3/27/20	2541.25	2524.00	(86.25)	630.00	(2,886.00)
July Silver (1000-oz)	Long	3/23/20	1330.00	1458.30	1,283.00	726.00	7,022.00
July Soybeans (e-micro)	Long	3/22/20	862.00	885.25	116.25	438.00	347.00
Jun Swiss Franc (e-micro)	Long	3/27/20	104.42	105.34	115.00	258.00	1,037.00
June 10-Year Note (full contract)	Long	3/22/20	137.56	138.26	700.00	1,155.00	7,379.00
July Wheat (e-micro)	Long	3/19/20	536.00	557.25	106.25	319.00	282.00
Gold shading= Mega-Trade in progress \$500+ open trade profit						9,669.00	=margin
Profit factor= ave winner/ave loser x % of winners/ % of losers						29,007.00	=3X margin

Open Trades	
markets	18
losers	3
winners	15
ave winner=	\$ 1,289.77
ave loser=	\$ (426.75)
% winners=	83.33%
% losers=	16.67%
Profit factor=	15.11

P&L Open Trades	Open Trade Margin Requirement	
\$ 18,066.25	\$ 9,669.00	18066.25
P&L Closed Trades	Open Trade 3X Margin Requirement	
\$ 20,059.00	\$ 29,007.00	
P&L Open + Closed	Return on 3x Margin	
\$ 38,125.25	131.4%	
Maximum Drawdown %		
9.5%		

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%

