

28k Mini/Micro Model Portfolio					(Commissions are minimal-but not deducted)	Initial Margin (As of 6/24/2019)	Aggregated Closed Trades
Futures Mega-Trades		Market Trend	Original or Roll-over	Trade			
Well-Capitalized Long Term Investing		(Long/Short)	Entry Date	Trade Entry Price	Trade Last Price		
Mar Australian Dollar (e-micro)	Short	1/7/20	68.82	66.81	201.00	148.00	(167.00)
Mar British Pound (e-micro)	Short	1/13/20	130.14	128.99	71.87	231.00	60.00
Mar Canadian Dollar (e-micro)	Short	1/22/20	75.990	75.180	81.00	110.00	(224.00)
May Corn (e-micro)	Short	2/3/20	384.50	388.50	(20.00)	220.00	(146.00)
Mar DJIA (e-micro)	Long	2/5/20	29336	29044	(146.00)	605.00	648.00
Mar Euro Currency (e-micro)	Short	1/8/20	111.615	109.700	239.37	220.00	(14.00)
Apr Gold (e-micro)	Long	12/25/19	1510.00	1573.40	634.00	407.00	509.00
Mar Japanese Yen (e-micro)	Short	2/5/20	91.180	91.295	(14.37)	198.00	95.00
Mar NASDAQ 100 (e-micro)	Long	2/4/20	9334.75	9409.50	149.50	836.00	74.00
May Lt. Crude (mini-contract)	Short	2/3/20	50.45	50.82	(185.00)	2,008.00	4,690.00
May Natural Gas (e-mini)	Short	2/3/20	1.918	1.951	(165.00)	770.00	754.00
Mar Russell 2000 (e-micro)	Long	2/5/20	1679.00	1658.20	(104.00)	390.00	322.00
Mar S&P 500 (e-micro)	Long	2/5/20	3343.25	3325.50	(88.75)	630.00	(981.00)
May Silver (1000-oz)	Short	2/3/20	1775.00	1777.30	(23.00)	726.00	1,622.00
May Soybeans (e-micro)	Short	2/3/20	890.75	895.00	(21.25)	438.00	298.00
Mar Swiss Franc (e-micro)	Short	2/6/20	102.81	102.58	28.75	258.00	249.00
May 10-Year Note (full contract)	Long	2/3/20	131.45	130.95	(500.00)	1,155.00	7,629.00
Mar Wheat (e-micro)	Short	2/4/20	558.25	556.75	7.50	319.00	186.00
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	10
winners	8
ave winner=	\$ 176.63
ave loser=	\$ (126.74)
% winners=	44.44%
% losers=	55.56%
Profit factor=	1.11

P&L		Open Trade	
Open Trades		Margin Requirement	
\$	145.62	\$	9,669.00
P&L		Open Trade	
Closed Trades		3X Margin Requirement	
\$	15,604.00	\$	29,007.00
P&L		Return on 3x Margin	
\$	15,749.63		54.3%

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	\$ (4,744.38)	-9.58%

