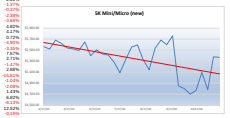
5k Micro Model Portfolio (new) Futures Mega-Trades Start Date: 4/24/2020	Market Trend Direction	Original or Roll-over Contract	CTD P/(L) Trade Results	Last Market Price	(Commissions are minimal but not deducted) Open Home Run Trades Mkt Value / Unrl.	Initial Margin (As of 6/24/2020)	Aggregate Closed Trades
Dec British Pound (e-micro)	Long	6/22/20	325.38	131.78	97.50	253.00	178.00
Dec Japanese Yen (e-micro)	Long	9/17/20	95.00	95.60	(74.97)	198.00	522.00
Mar Soybeans (e-mini)	Long	3/27/20	1501.60	1168.00	533.00	429.00	(56.00)
Mar Wheat (e-mini)	Long	11/22/20	989.25	602.00	19.75	319.00	637.00
Total Weekly Mega-Trade (s and Weekly Mega-trade profit						1,399.00 3,364.00	<margin ISK margin
Profit factor= ave winner/ave loser x %of winners/%of losers							

Open Trades	
trades:	4
winners:	3
losers:	1
ave winner:	$ 211.25
ave loser:	$ (74.97)
% winners:	75.00%
% loser:	25.00%
Profit factor:	8.42

P&L Open Trades	Margin Requirement
$ 533.03	$ 1,399.00

P&L Closed Trades	All Margin Requirements
$ 1,993.00	$ 3,364.00

P&L Open + Closed Trades	Return on 5k Margin
$ 1,751.28	25.0%

Maximum Drawdown %
38.4%

5k Mini/Micro Trade Results	Trading P/L + Margins	Month Change	Weekly Acct Gain/(Loss) %
		Pos/Month	
4/17/20	$ 5,042.38		
4/24/20	$ 5,042.38	$ (40.90)	-0.79%
5/1/20	$ 5,002.38	$ 142.90	2.83%
5/8/20	$ 5,022.38	$ (90.00)	-1.69%
5/15/20	$ 5,038.05	$ (84.38)	-1.65%
5/22/20	$ 5,023.05	$ (15.00)	-0.27%
5/29/20	$ 5,023.05	$ (14.00)	-0.27%
6/5/20	$ 5,018.81	$ 156.26	2.83%
6/12/20	$ 5,297.63	$ (250.18)	-0.68%
6/19/20	$ 5,005.44	$ 107.81	2.05%
6/26/20	$ 5,429.82	$ (75.62)	-1.37%
7/3/20	$ 5,253.19	$ (176.63)	-3.36%
7/10/20	$ 5,253.19	$ (128.62)	-2.39%
7/17/20	$ 5,087.68	$ (165.50)	-3.64%
7/24/20	$ 5,202.69	$ 245.00	4.82%
7/31/20	$ 5,555.19	$ 222.50	4.17%
8/7/20	$ 5,333.19	$ 78.00	1.42%
8/14/20	$ 5,221.07	$ (270.22)	-4.90%
8/21/20	$ 5,142.94	$ (178.13)	-3.26%
8/28/20	$ 5,302.63	$ 159.69	2.71%
9/4/20	$ 5,462.44	$ 159.05	2.71%
9/11/20	$ 5,569.19	$ (80.25)	-1.47%
9/18/20	$ 5,763.32	$ 161.13	2.89%
9/25/20	4,829.69	$ (933.63)	-15.81%
10/2/20	4,829.69	$ 97.00	2.01%
10/9/20	4,668.32	$ (99.75)	-2.06%
10/16/20	4,766.88	$ 67.37	1.43%
10/23/20	5,091.69	$ 325.00	6.82%
10/30/20	4,779.82	$ (311.87)	-6.13%
11/6/20	5,378.32	$ 598.50	12.52%
11/13/20	5,268.32	$ (90.00)	-1.67%