

17k Micro Model Portfolio		Market	Original	Trade	Trade	(Commissions are minimal-but not deducted)	Initial Margin	Aggregated
Futures Mega-Trades		Trend	or Roll-over	Price	Price	Open	(As of 6/24/2019)	Closed
Well-Capitalized Long Term Investing		(Long/Short)	Entry Date	Entry Price	Last Price	Mega-Trade P&L		Trades
Jun Australian Dollar (e-micro)	Short	3/5/20	65.97	66.39	(42.00)	148.00	118.00	
Jun British Pound (e-micro)	Short	3/5/20	129.69	130.30	(38.13)	231.00	96.00	
Jun Canadian Dollar (e-micro)	Short	3/5/20	74.555	74.455	10.00	110.00	(84.00)	
May Corn (e-micro)	Long	3/4/20	383.50	376.00	(37.50)	220.00	728.00	
Jun DJIA (e-micro)	Long	3/4/20	26420	25667	(376.50)	605.00	897.00	
Jun Euro Currency (e-micro)	Long	2/27/20	110.725	113.635	363.75	220.00	167.00	
Jun Gold (e-micro)	Long	3/3/20	1641.00	1676.10	351.00	407.00	1,100.00	
Jun Japanese Yen (e-micro)	Long	3/5/20	94.870	95.430	70.00	198.00	621.00	
Jun NASDAQ 100 (e-micro)	Long	3/4/20	8737.00	8495.00	(484.00)	836.00	688.00	
Jun Russell 2000 (e-micro)	Short	3/5/20	1453.10	1449.20	19.50	390.00	1,007.00	
May Silver (1000-oz)	Short	2/26/20	1810.00	1726.30	837.00	726.00	772.00	
Jun S&P 500 (e-micro)	Long	3/4/20	3047.75	2953.75	(470.00)	630.00	(437.00)	
May Soybeans (e-micro)	Short	2/3/20	890.75	891.25	(2.50)	438.00	298.00	
Jun Swiss Franc (e-micro)	Long	2/27/20	103.97	107.32	418.75	258.00	221.00	
May Wheat (e-micro)	Short	2/4/20	558.25	515.75	212.50	319.00	186.00	
Gold shading= Mega-Trade in progress \$500+ open trade profit							5,736.00	=margin
Profit factor= ave winner/ave loser x % of winners/ % of losers							17,208.00	=3X margin

Open Trades	
markets	15
losers	7
winners	8
ave winner=	\$ 285.31
ave loser=	\$ (207.23)
% winners=	53.33%
% losers=	46.67%
Profit factor=	1.57

P&L	Open Trade
Open Trades	Margin Requirement
\$ 831.88	\$ 5,736.00
P&L	Open Trade
Closed Trades	3X Margin Requirement
\$ 6,378.00	\$ 17,208.00
P&L	Return on 3x Margin
\$ 7,209.88	41.9%

Mini/Micro Trade Equity	Trading (P/L + Margin)	Equity Change Plus/Minus	Weekly Acct Gain/DD %
8/2/19	\$18,569.50		
8/9/19	\$18,840.25	\$ 270.75	1.46%
8/16/19	\$19,022.13	\$ 181.88	0.97%
8/23/19	\$19,774.38	\$ 752.25	3.95%
8/30/19	\$19,995.50	\$ 221.12	1.12%
9/6/19	\$19,646.39	\$ (349.11)	-1.75%
9/13/19	\$20,444.51	\$ 798.13	4.06%
9/20/19	\$19,755.76	\$ (688.75)	-3.37%
9/27/19	\$19,259.89	\$ (495.87)	-2.51%
10/4/19	\$17,293.89	\$ (1,966.00)	-10.21%
10/11/19	\$17,434.13	\$ 140.24	0.81%
10/18/19	\$17,181.51	\$ (252.62)	-1.45%
10/25/19	\$17,215.01	\$ 33.50	0.19%
11/1/19	\$17,953.63	\$ 738.62	4.29%
11/8/19	\$19,409.88	\$ 1,456.25	8.11%
11/15/19	\$19,571.88	\$ 162.00	0.83%
11/22/19	\$19,599.76	\$ 27.88	0.14%
11/29/19	\$21,141.13	\$ 1,541.37	7.86%
12/6/19	\$20,553.00	\$ (588.13)	-2.78%
12/13/19	\$19,884.75	\$ (668.25)	-3.25%
12/20/19	\$21,088.37	\$ 1,203.62	6.05%
12/27/19	\$21,678.00	\$ 589.63	2.80%
1/3/20	\$21,886.87	\$ 208.87	0.96%
1/10/20	\$22,398.87	\$ 512.00	2.34%
1/17/20	\$23,420.87	\$ 1,022.00	4.56%
1/24/20	\$23,158.12	\$ (262.75)	-1.12%
1/31/20	\$22,512.00	\$ (646.12)	-2.79%
2/7/20	\$20,880.63	\$ (1,631.37)	-7.25%
2/14/20	\$22,140.50	\$ 1,259.87	6.03%
2/21/20	\$21,884.25	\$ (256.25)	-1.16%
2/28/20	\$26,181.13	\$ 4,296.88	19.63%
3/6/20	\$24,417.88	\$ (1,763.26)	-6.73%

