| 5k Mini/Micro Model Portfolio (new)<br>Futures Margin Trades<br>Bot Every Day Except Fridays | Market Trend<br>as of 11/05/2020 | Original<br>or Roll-over<br>Trade Date | CTD P/L<br>Trade<br>Inception | Last Market<br>Value | (Commissions are minimal but not deducted)<br>Open Hone Run Trades<br>Mark to Market P/L | Initial Margin<br>(As of 11/05/2020)<br>Exch Requirement | Agg'regate<br>Closed<br>Trade P/L |
|---|---|---|---|---|---|---|---|
| Mar British Pound (e-micro) | Long | 11/05/20 | 113.50 | 113.50 | 75.00 | 330.00 | 263.00 |
| Mar Japanese Yen (e-micro) | Long | 11/30/20 | 96.20 | 96.23 | (9.75) | 396.00 | 379.20 |
| Mar Soybeans (e-mini) | Long | 10/7/20 | 1045.50 | 1169.00 | 617.50 | 229.00 | 226.00 |
| Mar Wheat (e-mini) | Short | 12/1/20 | 587.00 | 579.50 | 60.00 | 143.00 | 468.00 |
| Total Weekly Wage-Trade in<br>and Weekly Wage-trade profit | | | | | | 1,105.00<br>3,365.00 | margin<br>304 margin |
| Profit factor= ave winner/ave loser x<br>%of winners/%of losers | | | | | | | |

| | Open Trades |
|---|---|
| markets | 4 |
| winners | 2 |
| losers | 2 |
| ave winner | $ 251.98 |
| ave loser | $ (9.75) |
| % winners | 75.00% |
| % losers | 25.00% |
| **Profit factor=** | **86.39** |

**P&L**
**Open Trades**

| | Margin Requirement |
|---|---|
| $ 747.50 | $ 1,105.00 |

**P&L**
**Closed Trades**

| | 5k Margin Requirement |
|---|---|
| $ 3,162.00 | $ 2,500.00 |

**P&L**
**Open + Closed Trades**

| | Return on 5k Margin |
|---|---|
| $ 1,909.25 | **86.8%** |

**Maximum Drawdown %**

**18.0%**

| 5k Mini/Micro Trade Study | Trading<br>P/L = Margin | Equity Change<br>Plus/Minus | Weekly Acct<br>Equity% |
|---|---|---|---|
| 4/17/20 | $ 5,562.39 | | |
| 4/24/20 | $ 5,518.89 | $ (42.50) | -0.78% |
| 5/1/20 | $ 5,652.39 | $ 392.50 | 2.50% |
| 5/8/20 | $ 5,652.39 | $ 392.50 | 2.50% |
| 5/15/20 | $ 5,538.89 | $ (54.50) | -1.50% |
| 5/22/20 | $ 5,523.89 | $ (15.00) | -0.27% |
| 5/29/20 | $ 5,523.89 | $ (15.00) | -0.27% |
| 6/5/20 | $ 5,638.31 | $ 106.06 | 2.50% |
| 6/12/20 | $ 5,397.43 | $ (262.19) | -0.69% |
| 6/19/20 | $ 5,505.43 | $ 107.81 | 2.00% |
| 6/26/20 | $ 5,429.82 | $ (75.62) | -1.37% |
| 7/2/20 | $ 5,302.14 | $ (127.68) | -2.35% |
| 7/10/20 | $ 5,292.14 | $ (129.62) | -2.39% |
| 7/17/20 | $ 5,087.69 | $ (283.90) | -5.66% |
| 7/24/20 | $ 5,152.69 | $ 265.00 | 4.92% |
| 7/31/20 | $ 5,506.19 | $ 222.50 | 4.17% |
| 8/7/20 | $ 5,506.19 | $ 222.50 | 4.17% |
| 8/14/20 | $ 5,321.17 | $ (73.27) | -1.55% |
| 8/21/20 | $ 5,142.84 | $ (178.13) | -3.59% |
| 8/28/20 | $ 5,532.44 | $ 389.60 | 7.57% |
| 9/4/20 | $ 5,692.44 | $ 390.00 | 7.71% |
| 9/11/20 | $ 5,692.44 | $ 390.00 | 7.71% |
| 9/18/20 | $ 5,768.32 | $ 161.13 | 2.89% |
| 9/25/20 | $ 4,848.89 | $ (943.63) | -15.91% |
| 10/2/20 | $ 4,788.57 | $ (60.62) | -1.08% |
| 10/9/20 | $ 4,698.32 | $ (90.74) | -1.69% |
| 10/16/20 | $ 4,698.32 | $ 0.00 | 0.00% |
| 10/23/20 | $ 5,091.49 | $ 325.20 | 6.62% |
| 10/30/20 | $ 4,779.32 | $ (311.87) | -5.13% |
| 11/6/20 | $ 5,779.32 | $ 1,000.00 | 21.00% |
| 11/13/20 | $ 5,568.32 | $ (55.00) | -1.10% |
| 11/20/20 | $ 5,537.57 | $ 165.25 | 3.15% |
| 11/27/20 | $ 5,439.94 | $ (208.63) | -1.99% |
| 12/4/20 | $ 5,338.13 | $ (100.81) | -1.89% |