

28k Mini/Micro Model Portfolio			Original or R/O				Initial Margin	
Futures Mega-Trades		Position	Entry Date	Trade Entry Price	Trade Last Price	Open Trade P&L	(As of 6/24/2019)	
Well-Capitalized Long Term Investing		(Long/Short)						
Dec Australian Dollar (e-micro)		Short	9/25/19	67.74	67.84	(10.00)	148.00	
Dec British Pound (e-micro)		Long	9/6/19	123.41	123.63	13.75	231.00	
Dec Canadian Dollar (e-micro)		Short	10/2/19	75.140	75.100	4.00	110.00	
Dec Corn (e-micro)		Long	10/1/19	387.50	384.75	(13.75)	220.00	
Dec DJIA (e-micro)		Short	10/2/19	26049	26525	(238.00)	605.00	
Dec Euro Currency (e-micro)		Short	9/6/19	111.120	110.290	103.75	220.00	
Dec Gold (e-micro)		Short	9/30/19	1476.00	1512.90	(369.00)	407.00	
Dec Japanese Yen (e-micro)		Short	9/5/19	94.070	93.995	9.37	198.00	
Dec NASDAQ 100 (e-micro)		Long	9/6/19	7876.75	7767.25	(219.00)	836.00	
Dec Lt. Crude (mini-contract)		Short	9/25/19	56.31	52.74	1,785.00	2,008.00	
Dec Natural Gas (e-mini)		Short	9/25/19	2.672	2.524	740.00	770.00	
Dec Russell 2000 (e-micro)		Short	10/2/19	1494.90	1500.50	(28.00)	390.00	
Dec S&P 500 (e-micro)		Short	10/2/19	2887.50	2951.00	(317.50)	630.00	
Dec Silver (1000-oz)		Short	9/8/19	1826.00	1762.50	317.50	726.00	
Jan Soybeans (e-micro)		Long	9/12/19	907.00	930.25	116.25	438.00	
Dec Swiss Franc (e-micro)		Short	9/6/19	102.12	101.07	131.25	258.00	
Dec 10-Year Note (full contract)		Long	9/24/19	130.67	131.90	1,230.00	1,155.00	
Dec Wheat (e-micro)		Long	9/16/19	486.00	490.50	22.50	319.00	
Gold shading= Mega-Trade in progress 3k+ open trade profit								
Profit factor= ave winner/ave loser x % of winners/ % of losers						P&L	Open Trade	

Open Trades	
markets	18
losers	7
winners	11
ave winner=	\$ 406.67
ave loser=	\$ (170.75)
% winners=	61.11%
% losers=	38.89%
Profit factor=	3.74

P&L		Open Trade	
Open Trades		Margin Requirement	
\$	3,278.13	\$	9,669.00
P&L		Open Trade	
Closed Trades		3X Margin Requirement	
\$	6,317.76	\$	29,007.00
P&L		Open/Closed Trade % ROM/3	
\$	9,595.89		33.1%

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%

