

17k Micro Model Portfolio		Market	Original	Trade	Trade	(Commissions are minimal-but not deducted)	Initial Margin	Aggregated
Futures Mega-Trades		Trend	or Roll-over	Entry Price	Last 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
Mar Australian Dollar (e-micro)	Short	1/7/20	68.82	65.24	358.00	148.00	(167.00)	
Mar British Pound (e-micro)	Short	1/13/20	130.14	127.98	135.00	231.00	60.00	
Mar Canadian Dollar (e-micro)	Short	1/22/20	75.990	74.615	137.50	110.00	(224.00)	
May Corn (e-micro)	Short	2/3/20	384.50	368.25	81.25	220.00	(146.00)	
Mar DJIA (e-micro)	Short	2/24/20	28159	25364	1,397.50	605.00	60.00	
Jun Euro Currency (e-micro)	Long	2/27/20	110.725	110.940	26.88	220.00	167.00	
Apr Gold (e-micro)	Long	12/25/19	1510.00	1566.70	567.00	407.00	509.00	
Mar Japanese Yen (e-micro)	Long	2/25/20	90.730	92.820	261.25	198.00	145.00	
Mar NASDAQ 100 (e-micro)	Short	2/24/20	9194.75	8454.00	1,481.50	836.00	(206.00)	
Mar Russell 2000 (e-micro)	Short	2/24/20	1640.00	1474.90	825.50	390.00	127.00	
May Silver (1000-oz)	Short	2/26/20	1810.00	1645.20	1,648.00	726.00	772.00	
May Soybeans (e-micro)	Short	2/3/20	890.75	892.75	(10.00)	438.00	298.00	
Jun Swiss Franc (e-micro)	Long	2/27/20	103.97	104.27	37.50	258.00	221.00	
May Wheat (e-micro)	Short	2/4/20	558.25	525.00	166.25	319.00	186.00	
Gold shading= Mega-Trade in progress \$500+ open trade profit							5,106.00	=margin
Profit factor= ave winner/ave loser x % of winners/ % of losers							15,318.00	=3X margin

Open Trades	
markets	14
losers	1
winners	13
ave winner=	\$ 547.93
ave loser=	\$ (10.00)
% winners=	92.86%
% losers=	7.14%
Profit factor=	712.31

P&L	Open Trade
Open Trades	Margin Requirement
\$ 7,113.13	\$ 5,106.00
P&L	Open Trade
Closed Trades	3X Margin Requirement
\$ 1,802.00	\$ 15,318.00
P&L	Return on 3x Margin
Open + Closed	
\$ 8,915.13	58.2%

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	\$24,233.13	\$ 2,348.88	10.73%

