

28k Mini/Micro Model Portfolio			Original		Open Trade	Initial Margin		Aggregated	
Futures Mega-Trades		Position	or R/O	Trade		P&L	(As of 6/24/2019)		Closed
Well-Capitalized Long Term Investing		(Long/Short)	Entry Date	Entry Price					
Dec Australian Dollar (e-micro)		Short	9/6/19	68.66	68.66	0.00	148.00	98.50	
Dec British Pound (e-micro)		Long	9/6/19	123.41	123.41	0.00	231.00	5.63	
Dec Canadian Dollar (e-micro)		Short	9/6/19	75.995	75.995	0.00	110.00	(28.00)	
Dec Corn (e-micro)		Short	7/28/19	423.25	355.50	338.75	220.00		
Dec DJIA (e-micro)		Long	9/6/19	26788	26788	0.00	605.00	243.00	
Dec Euro Currency (e-micro)		Short	9/6/19	111.120	111.120	0.00	220.00	316.00	
Dec Gold (e-micro)		Long	7/14/19	1425.40	1515.50	901.00	407.00		
Dec Japanese Yen (e-micro)		Short	9/5/19	94.070	94.185	(14.38)	198.00	(80.62)	
Dec NASDAQ 100 e-micro)		Long	9/6/19	7876.75	7876.75	0.00	836.00	395.00	
Dec Lt. Crude (mini-contract)		Long	8/14/19	54.62	56.17	775.00	2,008.00		
Dec Natural Gas (e-mini)		Long	9/5/19	2.625	2.699	370.00	770.00	(5.00)	
Dec Russell 2000 (e-micro)		Short	9/6/19	1506.50	1506.50	0.00	390.00	(80.00)	
Dec S&P 500 (e-micro)		Long	9/5/19	2980.00	2982.25	11.25	630.00	(653.00)	
Dec Silver (1000-oz)		Long	8/2/19	1640.00	1811.90	859.50	726.00		
Jan Soybeans (e-micro)		Short	8/1/19	894.75	872.00	113.75	438.00		
Dec Swiss Franc (e-micro)		Short	9/6/19	101.12	101.12	0.00	258.00	11.25	
Dec 10-Year Note (full contract)		Long	8/23/19	131.61	131.38	(235.00)	1,155.00	5,760.00	
Dec Wheat (e-micro)		Short	7/18/19	491.50	463.75	138.75	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	2
winners	8
ave winner=	\$ 438.50
ave loser=	\$ (124.69)
% winners=	44.44%
% losers=	11.11%
Profit factor=	14.07

P&L		Open Trade	
Open Trades		Margin Requirement	
\$	3,258.62	\$	9,669.00
P&L		Open Trade	
Closed Trades		3X Margin Requirement	
\$	5,982.76	\$	29,007.00
P&L		Open Trade	
Open + Closed		Open/Closed Trade % ROM/3	
\$	9,241.38		31.9%

Mini/Micro Trade Equity	Open Trade (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	\$ 828.88	2.22%