

Factor LLC - Prop Trading Account, Consolidated Trading Record											9/29/2023											
Constant nominal capitalization: \$1,000,000																						
(See disclaimers and notes below)																						
Trade Nav symbols	P T LT	Market	Date	L/S	Entry					Stop Date Δ	Patterns		Exit		Price	Net	USD to carry trade	USD value of trade (entry)				
					Price	Size	Initial stop	BP risk	Current Stop		Target	Weekly	Daily	Trade date								
Carry-In Trades from 2022 closed in 2023																						
GCG23	P	Gold Micros	11/4/22	L	1699.20	10	1657.40	39	Mkt	1/17	Open	Rectangle bear trap	7-wk chair & ottoman	17-Jan	1914.8	\$	21,560					
GCG23	T	Gold	11/23/22	L	1741.3	7	1716.30	17	1789.40	12/27	1863.4 r		Retest 18 DMA	4-Jan	1863.4	\$	8,547					
GCG24	P	Live Cattle	12/21/22	L	157.35	4	155.40	31	156.75	12/28	164.25	8-mo asc tri	8-wk asc tri	2-Jan	156.75	\$	(980)					
GCG25	T	Live Cattle	12/21/22	L	157.35	4	155.40	31	157.150	12/27	164.25	8-mo asc tri	8-wk asc tri	2-Jan	157.10	\$	(420)					
GCG26	P	Euribor	12/21/22	S	96.54	5	96.75	28	96.61	12/29	95.81	12-wk rectangle	12-wk rectangle	4-Jan	96.61	\$	(964)					
GCG27	T	Euribor	12/21/22	S	96.54	7	96.69	28	96.51	12/30	95.81	12-wk rectangle	12-wk rectangle	3-Jan	96.51	\$	522					
GCG28	P	FX	12/27/22	S	6.9646	400k\$	7.0188	31			6.8141	12-wk H&S top	Retesting	9-Jan	6.8141	\$	8,842					
GCG29	P	Soybeans	12/28/22	L	14.11	3	13.8975	42	13.975	12/28	14.790	4-mo asc tri	Secondary completion	2-Jan	13.97	\$	(2,115)					
GCG30	T	Soybeans	12/28/22	L	14.11	3	13.8975	42	14.070	1/2	14.790	4-mo asc tri	Secondary completion	2-Jan	14.065	\$	(690)					
GCG31	T	FX	12/30/22	S	6.9323	250k\$	6.9728	15	6.77110	2/1	TBA r	12-wk H&S top	Flag	3-Feb	6.77119	\$	5,811					
GCG32	T	FX	12/30/22	S	6.9323	250k\$	6.9728	15	Mkt	1/6	6.8141	12-wk H&S top	Flag	6-Jan	6.82772	\$	3,772					
																Sub	\$	43,885	\$	-	\$	-
2022 forex roll charges and FX losses on foreign margin deposits; day trade P/Ls on repositioned trades; error trades																						
																	\$	(1,627)				
DJP	P	DJ Commodity ETF	1/5/23	S	31.83	2600	33.02	31	32.87	1/9	27.11	6-mo desc tri	3-mo cont H&S	12-Jan	33.13	\$	(3,380)	-	-			
DJP	T	DJ Commodity ETF	1/5/23	S	31.83	2600	33.02	31	Mkt	1/6	27.11	6-mo desc tri	3-mo cont H&S	6-Jan	32.204	\$	(972)	-	-			
PLJ23	T	Platinum	1/6/23	L	1061.8	4	1039.7	44	Mkt	1/12	1159.70	8-wk rectangle	8-wk rectangle	13-Jan	1078.4	\$	3,301	-	-			
MGCJ23	P	Gold Micro	1/6/23	L	1889.2	10	1862.40	26	1932.10	2/1	1949.40	Major trend	Running wedge	2-Feb	1927.2	\$	3,771	-	-			
LTC	T	Litecoin (LT)	1/7/23	L	76.031	135	64.88	15	93.97	2/7	164.34	6-mo common bottom	Anticipatory	9-Feb	93.94	\$	2,398	-	-			
LTC	T	Litecoin (LT)	1/7/23	L	76.031	135	64.88	15	96.91	2/3	164.34	6-mo common bottom	Anticipatory	5-Feb	96.87	\$	2,813	-	-			
HGH23	T	Copper	1/9/23	L	397.80	1	391.40	16	410.90	1/17	429.40	Possible 6-mo horn	10-wk C&H	18-Jan	429.4	\$	7,985	-	-			
HGH23	T	Copper	1/9/23	L	397.80	1	391.40	16	420.40	1/20	TBD	Possible 6-mo horn	10-wk C&H	27-Jan	420.3	\$	5,625	-	-			
ZXH23	P	FTSE	1/9/23	L	7660.5	2	7536.0	30	7903.00	2/17	8482 r	11-mo rectangle	11-mo rectangle	22-Feb	7901	\$	5,784	-	-			
ZXH23	T	FTSE	1/9/23	L	7660.5	1	7536.0	15	7757.00	1/18	8567.0	11-mo rectangle	11-mo rectangle	19-Jan	7765.00	\$	1,262	-	-			
MGCJ23	T	Gold Micro	1/11/23	L	1892.1	12	1872.7	23	1914.20	1/30	TBA r	7-wk running wedge	7-wk running wedge	31-Jan	1914.1	\$	2,604	-	-			
EMAM23	P	Corn Matif	1/17/23	S	276.50	6	286.5	32	282.50	1/30	231.00	8-mo desc tri	8-mo desc tri	7-Feb	282.5	\$	(1,972)	-	-			
RSK23	P	Rapeseed	1/20/23	S	821.4	9	846.200	34	Mkt	1/27	701.50	7-mo H&S failure	7-mo H&S failure	27-Jan	812.5	\$	1,157	-	-			
ZSX.ZCZ.ZWZ	P	New crop grains	1/23/23	S	27.085	1	27.59	25	27.42	1/23	25.21	6-mo rounding top	12-wk desc tri	30-Jan	27.42	\$	(1,690)	-	-			
ZSX.ZCZ.ZWZ	T	New crop grains	1/23/23	S	27.085	2	27.37	29	2719.25	1/25	25.72	6-mo rounding top	12-wk desc tri	26-Jan	27.1975	\$	(1,139)	-	-			
RSK23	T	Rapeseed	1/25/23	S	796.2	3	814.6	29	811.40	1/25	701.50	7-mo H&S failure	7-mo H&S failure	27-Jan	811.6	\$	(2,509)	-	-			
SBK22	P	Sugar #11	1/30/23	L	19.76	5	19.14	34	19.71	2/3	24.24	16-mo rect on -055	New high on SBK	6-Feb	19.70	\$	(361)	-	-			
SBK22	T	Sugar #11	1/30/23	L	19.76	5	19.14	34	19.78	2/3	23.38	16-mo rect on -055	New high on SBK	6-Feb	19.77	\$	26	-	-			
M2KM23	P	Russell micro	1/31/23	L	1954.0	14	1893.6	40	1934.4	2/8	2288.0	7+ mo Barcalounger	7+ mo Barcalounger	9-Feb	1934.2	\$	(1,428)	-	-			
ZMK23	T	Soybean Meal	2/2/23	L	475.4	3	463.7	35	470.7	2/6	497.80	Major trend	9-wk channel	7-Feb	470.6	\$	(1,454)	-	-			
GEZ23	P	Eurodollars	2/6/23	S	95.07	7	95.305	41	94.265	3/9	94.34	15-wk H&S failure	15-wk H&S failure	9-Mar	94.265	\$	14,052	-	-			
GEZ23	T	Eurodollars	2/6/23	S	95.13	9	95.305	39	Mkt	3/2	94.34	15-wk H&S failure	15-wk H&S failure	2-Mar	94.43	\$	15,401	-	-			
SOFR3Z23	T	SOFR rates	2/6/23	S	95.305	10	95.47	39	Mkt	3/2	94.62	15-wk H&S failure	15-wk H&S failure	3-Mar	94.69	\$	15,326	-	-			
M2KM23	T	Russell micro	2/7/23	L	1960.7	15	1936.3	18	1934.4	2/8	2288.0	7+ mo Barcalounger	Retest	9-Feb	1934.20	\$	(2,033)	-	-			
M2KM23	T	Russell micro	2/14/23	L	1948.3	20	1902.7	35	1941.2	2/21	2288.0	7+ mo Barcalounger	Successful retest	21-Feb	1941.2	\$	(710)	-	-			
ZXH23	T	FTSE	2/23/23	L	7888.0	5	7839.0	29	Mkt	2/24		11-mo rectangle	11-mo rectangle	24-Feb	7865	\$	(1,381)	-	-			
SBN23	P	Sugar #11	2/23/23	L	19.73	7	19.29	34	19.38	2/23		Major trend	4-wk pennant	24-Feb	96.52	\$	(2,849)	-	-			
FEIM24	P	Euribor	2/24/23	S	96.52	6	96.72	32	96.245	3/8	95.910	21-wk rectangle	21-wk rectangle	9-Mar	96.245	\$	4,321	-	-			
FEIM24	T	Euribor	2/24/23	S	96.52	8	96.67	32	96.245	3/8	96.020	21-wk rectangle	21-wk rectangle	9-Mar	96.245	\$	5,760	-	-			
MWEK23	P	Mpls Wheat	3/6/23	S	8.630	2	8.8925	23	8.415	3/13	7.61	8-mo cont H&S	8-mo cont H&S	14-Mar	8.4175	\$	2,115	-	-			

Trade Nav symbols	P T LT	Market	Entry								Patterns				Exit		USD to carry trade	USD value of trade (entry)
			Date	L/S	Price	Size	Initial stop	BP risk	Current Stop	Stop Date Δ	Target	Weekly	Daily	Trade date	Price	Net		
MWEK23	T	Mpls Wheat	3/6/23	S	8.630	2	8.8925	23	8.230	3/10 id	7.61	8-mo cont H&S	8-mo cont H&S	10-Mar	8.23	\$ 3,991	-	-
ZLK23	P	Soybean Oil	3/9/23	S	57.97	3	59.83	33	54.24	3/24	51.52	7-mo H&S top	13-wk desc tri	27-Mar	54.25	\$ 6,681	-	-
ZLK23	T	Soybean Oil	3/9/23	S	57.97	3	59.83	33	56.72	3/15	51.52	7-mo H&S top	13-wk desc tri	16-Mar	56.72	\$ 2,235	-	-
MYMM23	T	Dow micro	3/9/23	S	32678	12	33341	39	32623	3/20	30966.00	14-wk desc triangle	14-wk desc triangle	21-Mar	32624	\$ 288		
GBPCHF	T	GBPCHF	3/13/23	S	1.10342	\$240k	1.1169	29	Mkt	3/13	TBD	4+ mo desc tri	4+ mo desc tri	13-Mar	1.11031	\$ (1,499)		
Gold/Yen	P	GCM23 futures	3/13/23	L	1931.8	10	251050	15	267251	4/18	270880	Spread to Yen @ 255105	11-mo asc tri	19-Apr	1991.6	\$ 5,951		
Gold/Yen	P	J7M23 futures	3/13/23	S	0.07623	4	251050	15	267251	4/18	270880	Spread to Gold	11-mo asc tri	19-Apr	0.07483	\$ 3,484		
Gold/Yen	T	GCM23 futures	3/13/23	L	1931.8	10	251050	15	268483	4/13	270880	Spread to Yen @ 255105	11-mo asc tri	14-Apr	2025.4	\$ 9,330		
Gold/Yen	T	J7M23 futures	3/13/23	S	0.07623	4	251050	15	268483	4/13	270880	Spread to Gold	11-mo asc tri	14-Apr	0.07565	\$ 1,432		
MCLN23	T	Crude Oil Micro	3/15/23	S	70.550	14	73.55	41	70.18	3/20	60.25	5+ mo sym tri	5+ mo sym tri	22-Mar	70.20	\$ 438		
ZSN23	T	Soybeans	3/17/23	S	14.605	3.6	14.8520	44	14.7825	3/21	14.0125	13-wk rectangle	13-wk rectangle	23-Mar	14.0125	\$ 10,650		
BTC	P	Bitcoin	3/17/23	L	26587.250	1	23713.00	28	26529.00	3/22	38980	9-mo inv. H&S	9-mo inv. H&S	27-Mar	26529.25	\$ (67)		
BTC	T	Bitcoin	3/17/23	L	26587.250	1	23713.00	28	27198.00	3/22	38980	9-mo inv. H&S	9-mo inv. H&S	22-Mar	27197.5	\$ 610		
MWEK23	T	Mpls Wheat	3/22/23	S	8.415	6	8.505	27	Mkt	3/23	7.51	8-mo cont H&S	Re-entry	23-Mar	8.42	\$ (174)		
MCLN23	T	Crude Oil Micro	3/23/23	S	69.57	12	72.13	30	Mkt	3/24	60.2	5+ mo sym tri	Retest, head shot	24-Mar	69.20	\$ 408		
GCM23	T	Gold micros	4/4/23	L	2013.4	20	1992.8	40	Mkt	4/7	TBD	Major trend	3-wk pennant	8-Apr	2024.8	\$ 2,220		
GCM23	P	Gold micros	4/4/23	L	2025.2	12	1992.8	39	2013.80	4/7	2148.0	Major trend	3-wk pennant	9-Apr	2011.2	\$ (1,716)		
LCCN23	T	Cocoa London	4/6/23	L	2173	8	2131	40	2244	4/24	2298	Parabolic trend	Pennant	25-Apr	2271	\$ 9,731		
MNQM23	T	Nasdaq Micro	4/5/23	L	13075.50	5	12714.00	36	13108.00	4/18		12-mo inv H&S	Retest	19-Apr	13108	\$ 305		
BTC	T	Bitcoin	4/10/23	L	29263.75	4	28248.00	40	29749.00	4/16	35117.0	Underlying H&S	5-wk pennant	17-Apr	29747.5	\$ 1,906		
GCM23	T	Gold micros	4/12/23	L	2026.40	16	2001.80	39	2013.40	4/13	TBD	Major trend	Recomplete pennant	14-Apr	2013.2	\$ (2,161)		
SR3U23	P	SOFR rates	4/14/23	S	95.230	8	95.410	36	95.275	4/24	94.310	Major trend still down	6-wk desc tri	25-Apr	95.28	\$ (1,040)		
SR3U23	T	SOFR rates	4/14/23	S	95.230	4	95.410	18	95.21	4/20	94.310	Major trend still down	6-wk desc tri	24-Apr	95.21	\$ 180		
SR3U23	T	SOFR rates	4/14/23	S	95.230	4	95.410	18	95.21	4/20	94.310	Major trend still down	6-wk desc tri	24-Apr	95.21	\$ 180		
SIN23	LT	Silver micros	4/20/23	L	25.610	4	24.860	30			Open	30-mo channel	Retest	25-Apr	24.86	\$ (3,016)		
ZCZ23	P	Corn	4/25/23	S	5.495	10	5.565	35			5.260	6-wk H&S	6-wk H&S	28-Apr	5.2625	\$ 11,575		
ZCZ23	T	Corn	4/26/23	S	5.495	16	5.535	32	Mkt	4/27	5.260	6-wk H&S	6-wk H&S	27-Apr	5.3125	\$ 14,511		
BTC	P	Bitcoin	5/29/23	L	27817.0	2.50	26727.0	27	26707.00	5/31		Major trend	H&S retest, SOS	1-Jun	26705	\$ (2,780)		
BTC	T	Bitcoin	5/29/23	L	27817.0	1.40	25605.0	31	27448.00	5/30	35179.0	Major trend	H&S retest, SOS	31-May	27447	\$ (518)		
BTC	LT	Bitcoin	5/29/23	L	27817.0	1.00	23496.0	40	Mkt	6/12	Open	Major trend	H&S retest, SOS	12-Jun	25875	\$ (1,942)		
USDSEK	P	USDSEK	5/29/23	L	10.8347	200k	10.6869	28	10.7959	6/1	11.3321	6+ mo rectangle	6+ mo rectangle	2-Jun	10.7937	\$ (757)		
USDSEK	T	USDSEK	5/29/23	L	10.8347	200k	10.6869	28	10.7959	6/1	11.3321	6+ mo rectangle	6+ mo rectangle	2-Jun	10.7937	\$ (757)		
USDSEK	LT	USDSEK	5/29/23	L	10.8347	200k	10.6869	28			Open	6+ mo rectangle	6+ mo rectangle	2-Jun	10.6856	\$ (2,753)		
M2KU23	P	Russell micro	6/2/23	L	1844.1	12.00	1792.4	30	1869.70	6/9	1944.7	Possible 12-mo rectangle	11-wk rectangle	21-Jun	1869.3	\$ 1,476		
M2KU23	T	Russell micro	6/2/23	L	1844.1	20.00	1813.4	30	Mkt	6/13	1944.7	Possible 12-mo rectangle	11-wk rectangle	13-Jun	1921.4	\$ 7,670		
M2KU23	LT	Russell micro	6/2/23	L	1852.0	8.00	1784.2	27	1855.40	6/22	1944.7	Possible 12-mo rectangle	11-wk rectangle	23-Jun	1855.4	\$ 112		
UGA	T	UGA etf	6/9/23	L	61.89	800	58.56	27	59.98	6/9	Open	Possible 10+ mo complex H&S	Possible 4+ mo rectangle	12-Jun	59.96	\$ (1,544)		
HOQ23	P	Heating Oil	6/15/23	L	2.4414	1	2.3812	25	2.4044	6/21	TBD	8-wk asc triangle	8-wk asc triangle	22-Jun	2.4040	\$ (1,576)		
HOQ23	T	Heating Oil	6/15/23	L	2.4414	1	2.3812	25	2.4413	6/19	2.6448	8-wk asc triangle	8-wk asc triangle	20-Jun	2.4412	\$ (13)		
G6CU23	P	Canadian Dollars	6/15/23	L	0.7574	3	0.7484	27	0.7554	6/27	0.7790	8-mo asc triangle	8-mo asc triangle	28-Jun	0.7553	\$ (645)		
G6CU23	T	Canadian Dollars	6/15/23	L	0.7574	4	0.7484	36	0.7584	6/27	0.7790	8-mo asc triangle	8-mo asc triangle	28-Jun	0.7584	\$ 380		
G6CU23	LT	Canadian Dollars	6/15/23	L	0.7574	3	0.7468	31	0.7524	6/30	TBD	8-mo asc triangle	8-mo asc triangle	6-Jul	0.7523	\$ (1,545)		
FEI23	P	Euribor	6/19/23	S	96.10	14	96.19	32	96.080	7/7	95.760	9-wk desc tri	9-wk desc tri	18-Jul	96.08	\$ 665		
FEI23	T	Euribor	6/19/23	S	96.10	14	96.19	32	96.020	7/11	95.760	9-wk desc tri	9-wk desc tri	13-Jul	96.02	\$ 2,934		
BTC	LT	Bitcoin	6/20/23	L	27387.50	2.5	26108.00	32	29318.00	7/19	Open	11-wk channel/wedge	Retest of 9-mo inv. H&S	24-Jul	29317	\$ 4,824		
BTC	T	Bitcoin	6/20/23	L	27387.50	2.7	26238.00	31	27941.00	6/21	30621	11-wk channel/wedge	Retest of 9-mo inv. H&S	21-Jun	30621	\$ 8,730		
BTC	P	Bitcoin	6/20/23	L	27387.50	2.7	26238.00	31	30098.00	7/13	34728	11-wk channel/wedge	Retest of 9-mo inv. H&S	13-Jul	30096.5	\$ 7,314		
LCFU23	P	London Coffee	6/28/23	S	2649	5	2722	36	2571	7/5	2403		3-wk H&S top	7-Jul	2571	\$ 3,870		
LCFU23	T	London Coffee	6/28/23	S	2649	5	2722	36	2657	6/29	2556		3-wk H&S top	29-Jun	2556	\$ 4,620		
ZNU23	P	10-yr Notes	6/29/23	S	112^12	3	113^10	32	112^06	6/30	110^01	Possible 8-mo channel	6-wk pennant	12-Jul	112^06	\$ 547		
ZNU23	T	10-yr Notes	6/29/23	S	112^12	3	113^10	32	112^16	6/30	110^01	Possible 8-mo channel	6-wk pennant	3-Jul	112^16	\$ (435)		
ZNU23	T	10-yr Notes	7/3/23	S	111^27	4	112^19	30			110^13	Possible 8-mo channel	6-wk pennant	6-Jul	110^13	\$ 5,730		
TNU23	T	Ultra 10-Yr Notes	7/5/23	S	117^25	6	118^12	35	117^15	7/11	115^18	Major down trend	Retest of 7-wk desc tri	12-Jul	117^17	\$ 1,470		
G6CU23	T	Canadian Dollars	7/11/23	L	0.7553	3	0.7472	24	Mkt	7/14	0.7790	8-mo asc triangle	Recompletion	14-Jul	0.7568	\$ 425		
G6CU23	LT	Canadian Dollars	7/11/23	L	0.7553	3	0.7472	24	0.7509	7/14	0.7790	8-mo asc triangle	Recompletion	14-Jul	0.7569	\$ 465		
M2KU23	LT	Russell micro	7/12/23	L	1932.10	20	1904.80	27	1962.80	8/2	TBD	Possible 12-mo rectangle	6-wk sym tri	3-Aug	1962.4	\$ 2,970		

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			Date	L/S	Price	Size	Initial stop	BP risk	Current Stop	Weekly			Daily							
M2KU23	T	Russell micro	7/12/23	L	1932.10	30	1911.20	31	1970.50	7/20	2029.0	Possible 12-mo rectangle	6-wk sym tri	21-Jul	1970.4	\$	5,655			
G6SU23	LT	Swuss Franc	7/12/23	L	1.1564	1	1.1274	36	1.1497	7/31		12-Yr rounding bottom	12-Yr rounding bottom	31-Jul	1.1496	\$	(855)			
G6SU23	T	Swuss Franc	7/12/23	L	1.1564	1	1.1362	25	1.1564	7/20		12-Yr rounding bottom	12-Yr rounding bottom	24-Jul	1.1563	\$	(17)			
BTC	T	Bitcoin	7/13/23	L	31772.5	2	30333.0	28	30988.00		33297	Underlying H&S	4-wk pennant	14-Jul	30987	\$	(1,571)			
DXU23	P	U.S. Dollar Index	7/13/23	S	99.980	3	101.230	38	100.37	7/19	95.61	5-mo desc tri	5-mo desc tri	19-Jul	100.38	\$	(1,215)			
DXU23	T	U.S. Dollar Index	7/13/23	S	99.980	4	100.6100	25	100.37	7/19	95.61	5-mo desc tri	5-mo desc tri	19-Jul	100.38	\$	(1,620)			
MYMU23	P	Dow micros	7/18/23	L	35203	9	34527	30	Mkt	8/2	37685	8-mo continuation rndg	8-mo continuation rndg	2-Aug	35372	\$	725			
MYMU23	T	Dow micros	7/18/23	L	35203	12	34688	30	Mkt	7/27	37685	8-mo continuation rndg	8-mo continuation rndg	27-Jul	35435	\$	1,356			
MYMU23	LT	Dow micros	7/18/23	L	35203	9	34527	30	Mkt	8/4	TBD	8-mo continuation rndg	8-mo continuation rndg	4-Aug	35143	\$	(306)			
ZSX23	P	Soybeans	7/18/23	L	13.945	2	13.640	30	13.980	7/25	14.880	Major daily trend	4-wk asc tri	27-Jul	13.98	\$	340			
ZSX23	T	Soybeans	7/18/23	L	13.945	2	13.640	30	13.870	7/20	14.880	Major daily trend	4-wk asc tri	21-Jul	13.87	\$	(760)			
ZWU23	P	Wheat Chicago	7/19/23	L	6.920	2	6.5800	34	6.91	7/20	7.64 r	Trend change?	3-wk inv. H&S	26-Jul	7.64	\$	7,200			
ZWU23	T	Wheat Chicago	7/19/23	L	6.920	2	6.6200	30	Mkt	7/21	7.540	Trend change?	3-wk inv. H&S	21-Jul	7.08	\$	1,590			
MEWU23	LT	Wheat Mpls	7/19/23	L	8.970	2	8.6800	29	Mkt	7/21	10.08 r	12-wk asc triangle	12-wk asc triangle	21-Jul	8.865	\$	(1,060)			
ECOX23	T	Rapeseed Matif	7/19/23	L	491.0	2	471.5	31	491.0	7/20	558.0	4-mo inv. H&S	4-mo inv. H&S	21-Jul	491.0	\$	(12)			
UGA	T	UGA etf	7/19/23	L	66.96	1000	63.84	31	Mkt	8/2	77.28	12-mo inv. H&S	6-mo rectangle	2-Aug	70.18	\$	3,220			
UGA	LT	UGA etf	7/19/23	L	66.96	700	62.48	31	68.97	8/11	77.28	12-mo inv. H&S	6-mo rectangle	23-Aug	68.97	\$	1,407			
KWZ23	LT	Wheat KC	7/24/23	L	9.0375	2	8.65	39	Mkt	7/27	10.74	7-mo inv. H&S	9-wk asc tri	27-Jul	8.780	\$	(2,585)			
KWZ23	P	Wheat KC	7/24/23	L	9.0350	1	8.74	21	8.830	7/25	10.05	7-mo inv. H&S	9-wk asc tri	26-Jul	8.825	\$	(1,055)			
KWZ23	T	Wheat KC	7/24/23	L	9.0350	1	8.84	10	8.960	7/25	10.05	7-mo inv. H&S	9-wk asc tri	26-Jul	8.950	\$	(430)			
NGV23	T	Natural Gas	7/24/23	L	2.771	4	2.694	31	2.7540	7/26	TBD	Possible 4-mo inv H&S	5-wk Channel retest	26-Jul	2.751	\$	(820)			
G6SU23	T	Swuss Franc	7/26/23	L	1.1654	1	1.1548	13	1.1608	7/27		12-Yr rounding bottom	Retest & reconfirmation	27-Jul	1.1607	\$	(592)			
CCZ23	T	Cocoa NY	7/25/23	L	3441	6	3377	38			3577	Parabolic trend	3-wk pennant	27-Jul	3577.0	\$	8,128			
HGU23	T	Copper	8/1/23	L	398.10	2	391.90	31	393.85	8/1	TBD	5-wk sym tri	5-wk sym tri	1-Aug	393.8	\$	(2,160)			
EXU23	P	EuroStoxx	8/1/23	L	4471.00	70	4429.0	32			4644	3-month RABT	3-month RABT	1-Aug	4428.25	\$	(3,298)			
EXU23	T	EuroStoxx	8/1/23	L	4471.00	40	4397.0	32	4418.00	8/1	4644	3-month RABT	3-month RABT	2-Aug	4416	\$	(2,424)			
TNU23	P	Ultra 10-Yr Notes	8/3/23	S	115^09	2	116^02	26	Mkt	8/4	TBD	9-mo "M"	9-mo "M"	4-Aug	115^30	\$	(1,322)			
TNU23	T	Ultra 10-Yr Notes	8/3/23	S	115^09	3	116^02	39	Mkt	8/4	TBD	9-mo "M"	9-mo "M"	4-Aug	115^30	\$	(1,984)			
NGX23	P	Nat Gas	8/9/23	L	3.341	3	3.218	35	3.2590	8/15	3.697	4+ mo inv. H&S	4+ mo inv. H&S	16-Aug	3.257	\$	(2,547)			
NGX23	T	Nat Gas	8/10/23	L	3.341	3	3.218	35	Mkt	8/15	3.548	4+ mo inv. H&S	4+ mo inv. H&S	15-Aug	3.279	\$	(1,887)			
ZBZ23	P	30-Yr Bonds	8/11/23	S	121^11	2	123^22	46	121^01	8/17	111^02	8+ mo cont rounding	8+ mo cont rounding	29-Aug	121^01	\$	615			
ZBZ23	T	30-Yr Bonds	8/11/23	S	121^11	2	123^22	46	120^03	8/17	117^28 r	8+ mo cont rounding	8+ mo cont rounding	22-Aug	117^28 r	\$	6,677			
SIUQ23	P	Indian Rupee	8/14/23	S	119.81	15	120.56	23	120.41	8/18	Open	10-mo descending tri	10-mo descending tri	22-Aug	Open	\$	(1,935)			
SIUQ23	T	Indian Rupee	8/14/23	S	119.81	15	120.56	23	Mkt	8/18	117.21	10-mo descending tri	10-mo descending tri	18-Aug	120.17	\$	(1,155)			
ZBZ23	T	30-Yr Bonds	8/23/23	S	119^28	2	120^07	10			TBD	8+ mo cont rounding	8 DMA retest	23-Aug	120^07	\$	(698)			
SR3Z24	P	SOFR rates	8/22/23	S	95.65	6	95.83	27	95.81	8/28	94.61	9-mo rectangle	9-mo rectangle	29-Aug	95.715	\$	(1,005)			
SR3Z24	T	SOFR rates	8/22/23	S	95.65	8	95.78	28			94.61	9-mo rectangle	9-mo rectangle	23-Aug	95.785	\$	(2,740)			
G6BZ23	P	British Pounds	8/24/23	S	1.2604	3	1.2734	26	1.2651	8/28	1.2142	11-wk H&S	3-wk pennant	29-Aug	1.2651	\$	(896)			
G6BZ23	P	British Pounds	8/24/23	S	1.2604	7	1.2661	25	1.2651	8/28	1.2337	11-wk H&S	3-wk pennant	29-Aug	1.2651	\$	(2,091)			
SR3Z24	T	SOFR rates	8/22/23	S	95.68	6	95.82	24	95.71	8/28	94.61	9-mo rectangle	Secondary completion	29-Aug	95.715	\$	(647)			
LCCZ23	T	London Cocoa	8/29/23	L	2812	4	2759	27			2959	Major trend	9-wk running wedge	31-Aug	2959	\$	7,415			
LSUZ23	P	London Sugar	8/29/23	L	716.8	8	690.8	26	Mkt	8/31	788.4	Major trend	4-m cont inv H&S	31-Aug	703.5	\$	(1,382)			
LSUZ23	T	London Sugar	8/29/23	L	716.8	8	690.8	26	709.5	8/30	788.4	Major trend	4-m cont inv H&S	31-Aug	709	\$	(817)			
BTC	P	Bitcoin spot	8/29/23	L	27118.5	2	25988.0	23	26919.5		NA	Retest underlying H&S	2-wk rectangle	31-Aug	26918	\$	(421)			
BTC	T	Bitcoin spot	8/29/23	L	27118.5	2	25988.0	23	26919.5		NA	Retest underlying H&S	2-wk rectangle	31-Aug	26918	\$	(421)			
LSUZ23	P	London Sugar	9/4/23	L	715.1	3	695.4	29	722.8	9/20	788.4	4-mo inv. H&S	4-mo inv. H&S	25-Sep	722.6	\$	1,109			
LSUZ23	P	London Sugar	9/4/23	L	715.1	3	698.4	25	712.4	9/5	788.4	4-mo inv. H&S	4-mo inv. H&S	6-Sep	712.3	\$	(420)			
G6BZ23	P	British Pounds	9/5/23	S	1.2539	2	1.2651	14	1.2238	9/28	1.2102	11-wk H&S	Secondary completion	29-Sep	1.2241	\$	3,715			
G6BZ23	P	British Pounds	9/5/23	S	1.2539	2	1.2651	14	1.2442	9/22	1.1821 r	11-wk H&S	Secondary completion							
G6BZ23	T	British Pounds	9/5/23	S	1.2539	4	1.2651	28	1.2512	9/14	1.2354 r	11-wk H&S	Secondary completion	20-Sep	1.2354	\$	3,454			
SR3Z24	P	SOFR rates	9/6/23	S	95.71	6	95.88	25	95.59	9/21	94.58	9-mo rectangle	Secondary completion							
SR3Z24	T	SOFR rates	9/6/23	S	95.71	8	95.83	24	95.470	9/29	94.58	9-mo rectangle	Secondary completion							
TPXZ23	P	Topix Index OSE	9/8/23	L	2334.25	1.2	2296.00	31	2341.0	9/21	2609	Major trend	12-wk rectangle	22-Sep	2357.1	\$	1,849			
TPXZ23	T	Topix Index OSE	9/8/23	L	2334.25	1.2	2296.00	31	2357.2	9/20	2472	Major trend	12-wk rectangle	21-Sep	2356	\$	1,760			
PLJ24	T	Platinum	9/15/23	L	933.70	6	922.40	33	942.7	9/20	998	Possible H&S bottom	Possible RS	21-Sep	942.6	\$	2,640			
LSUZ23	T	London Sugar	9/14/23	L	729.50	5	719.70	24	Mkt	9/15	788.4	4-mo inv. H&S	Secondary completion	15-Sep	729.5	\$	(25)			

