



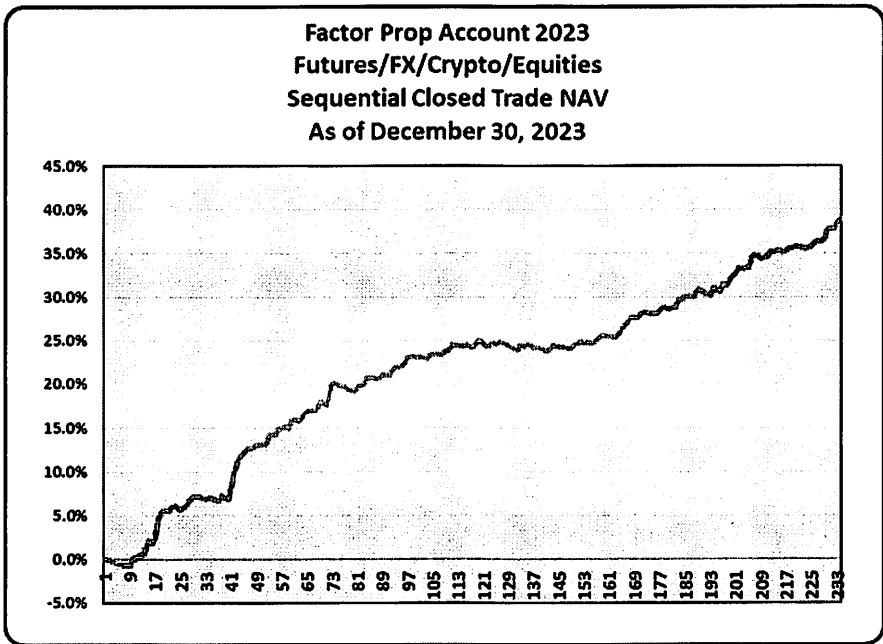
Factor Research and Trading Services

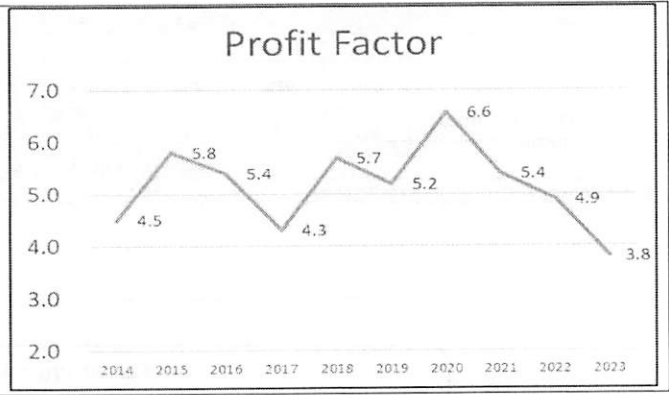
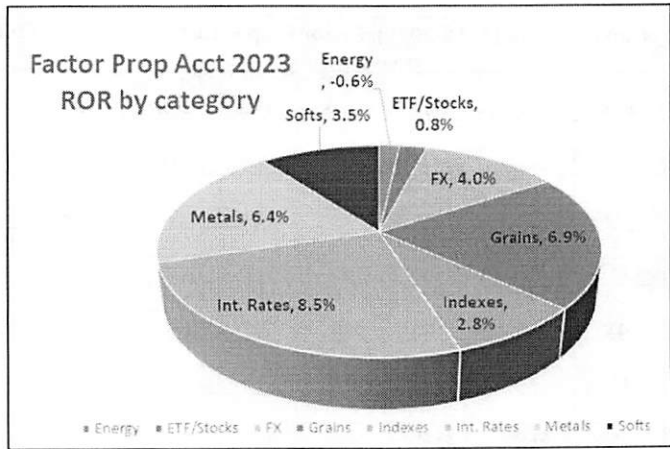
Performance Summary – 2023

December 30, 2023 (rev 1/6/24)

PAST PERFORMANCE IS NOT NECESSARILY A GUARANTEE OF FUTURE RESULTS

Factor LLC Tracking Account (2014-2020); Factor Prop Futures/FX Account (2021-2023)											
(Internal use only)											
Year	2014	2015	2016	2017	2018	2019	2020 (Jan-Apr)	2021	2022	2023	Non-weighted Avg
Win rate	56.9%	53.8%	53.1%	50.6%	57.8%	59.8%	52.9%	52.9%	53.9%	54.3%	54.6%
Trading frequency (RT)*	151	189	136	147	159	222	70	189	234	229	173
Avg Gain (BPs)	77	50	76	71	82	41	73	61	59	42	63
Avg Loss (BPs)	-23	-11	-21	-21	-21	-12	-12	-12	-14	-13	-16
Ratio win size to loss size	3.3	4.5	3.6	3.4	3.9	3.4	5.9	5.1	4.2	3.2	4.1
ROR	52.0%	44.5%	51.5%	35.6%	59.8%	44.3%	22.8%	49.3%	59.3%	37.7%	45.7%
Profit Factor	4.5	5.8	5.4	4.3	5.7	5.2	6.6	5.4	4.9	3.8	5.2
% of total profits from largest 15%	84%	92%	74%	118%	82%	52%	62%	74%	72%	83%	79%
Avg. BP profit of Net Bottom-Liners	192	144	187	190	214	115	189	132	123	92	158
PAST PERFORMANCE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS											
*Tranches are treated as separate trades or this analysis **4 months (Tracking account discontinued in Apr 2020) Revised 1/6/24											





###

Factor LLC - Prop Trading Account, Consolidated Trading Record											12/30/2023												
Constant nominal capitalization: \$1,000,000																							
											(See disclaimers and notes below)												
Trade Nav symbols	Asset Class	P T	Market	Date	L/S	Price	Size	Initial stop	BP risk	Current Stop	Stop Date Δ	Patterns			Exit		Price	Net	USD to carry trade	USD value of trade (entry)			
												Target	Weekly	Daily	Trade date								
Carry-in Trades from 2022 closed in 2023																							
GCG23	Metals	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	Metals	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					
LEG23	Livestock	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)					
LEG23	Livestock	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)					
FEI23	Int rates	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)					
FEI23	Int rates	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					
ZSX23	Grains	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)					
ZSX23	Grains	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)					
USDCNH	FX	T	FX	12/27/23	S	6.9646	400k\$	7.0188	31			6.8141	12-wk H&S top	Flag	9-Jan	6.8141	\$	8,842					
USDCNH	FX	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					
USDCNH	FX	T	FX	12/30/22	S	6.9323	250k\$	6.9728	15	6.77	2/1	6.8141	12-wk H&S top	Flag	3-Feb	6.77119	\$	6,811					
																	Sub	\$	43,885	\$	-	\$	-
2022 forex roll charges and FX losses on foreign margin deposits; day trade P/Ls on repositioned trades; error trades																		\$	(2,789)				
DJP	ETF	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	\$	(3,390)					
DJP	ETF	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)					
PLU23	Metals	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	Metals	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	Crypto	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	Crypto	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	Metals	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	Metals	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	Indexes	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	Indexes	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	Metals	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	Grains	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	Grains	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	Grains	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	Grains	T	New crop grains	1/23/23	S	27.085	2	27.37	29	27.19.25	1/25	25.72	6-mo rounding top	12-wk desc tri	26-Jan	27.1975	\$	(1,139)					
RSK23	Grains	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	Softs	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	Softs	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	Indexes	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)					
ZMX23	Grains	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	Int rates	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	Int rates	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	Int rates	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	Indexes	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	Indexes	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	Indexes	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	Softs	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	Int rates	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	Int rates	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	Grains	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					
MWEK23	Grains	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	Grains	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	Grains	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	Indexes	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	FX	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)					

Trade Nav symbols	Asset Class	P T	Market	Entry								Patterns				Exit		Price	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	Net				
Gold/Yen	Metals	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	Metals	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	Metals	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	Metals	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	Energy	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	Grains	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	Crypto	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	Crypto	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	Grains	T	Mpis 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	Energy	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	Metals	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	Metals	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	Softs	T	Cocoa London	4/6/23	L	2173	8	2131	40	2244	4/24	2298	Parabolic trend	Pennant	25-Apr	2271	\$	9,731		
MNQM23	Indexes	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	Crypto	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	Metals	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	Int rates	P	SOFPR 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	Int rates	T	SOFPR 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	Int rates	T	SOFPR 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	Metals	LT	Silver micros	4/20/23	L	25.610	4	24.860	30	Open		Open	30-mo channel	Retest	25-Apr	24.86	\$	(3,016)		
ZCZ23	Grains	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	Grains	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	Crypto	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	Crypto	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	Crypto	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	FX	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	FX	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	FX	LT	USDSEK	5/29/23	L	10.8347	200k	10.6869	28	Open		Open	6+ mo rectangle	6+ mo rectangle	2-Jun	10.6856	\$	(2,753)		
M2KU23	Indexes	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	Indexes	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	Indexes	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	ETF	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	Energy	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	Energy	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	FX	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	FX	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	FX	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	Int rates	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	Int rates	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	Crypto	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	Crypto	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	Crypto	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	Softs	P	London Coffee	6/28/23	S	2649	5	2722	36	2571	7/5	2403	3-wk H&S top	3-wk H&S top	7-Jul	2571	\$	3,870		
LCFU23	Softs	T	London Coffee	6/28/23	S	2649	5	2722	36	2657	6/29	2556	3-wk H&S top	3-wk H&S top	29-Jun	2556	\$	4,620		
ZNU23	Int rates	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	Int rates	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	Int rates	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		
ZNU23	Int rates	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	FX	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	FX	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	Indexes	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		
M2KU23	Indexes	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	FX	LT	Swiss 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	FX	T	Swiss 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	Crypto	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	FX	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	FX	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	Indexes	P	Dow micros	7/18/23	L	35203	9	34527	30	Mkt	8/2	37685	8-mo continuation rmdg	8-mo continuation rmdg	2-Aug	35372	\$	725		
MYMU23	Indexes	T	Dow micros	7/18/23	L	35203	12	34688	30	Mkt	7/27	37685	8-mo continuation rmdg	8-mo continuation rmdg	27-Jul	35435	\$	1,356		
MYMU23	Indexes	LT	Dow micros	7/18/23	L	35203	9	34527	30	Mkt	8/4	TBD	8-mo continuation rmdg	8-mo continuation rmdg	4-Aug	35143	\$	(306)		

Trade Nav symbols	Asset Class	P T	Market	Entry								Stop Date Δ	Patterns				Exit	Price	Net	USD to carry trade	USD value of trade (entry)
				Date	L/S	Price	Size	Initial stop	BP risk	Current Stop	Target		Weekly	Daily	Trade date						
ZSX23	Grains	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	Grains	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	Grains	P	Wheat Chicago	7/19/23	L	6.920	2	6.5800	34	6.91	7/20	7.64	Trend change?	3-wk inv. H&S	26-Jul	7.64	\$	7,200			
ZWU23	Grains	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	Grains	LT	Wheat Mpls	7/19/23	L	8.970	2	8.6800	29	Mkt	7/21	10.08	12-wk asc triangle	12-wk asc triangle	21-Jul	8.865	\$	(1,060)			
ECOX23	Grains	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	ETFs	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	ETFs	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	Grains	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	Grains	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	Grains	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	Energy	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	FX	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	Softs	T	Cocoa NY	7/25/23	L	3441	6	3377	38			3577	Parabolic trend	3-wk pennant	27-Jul	3577.0	\$	8,128			
HGU23	Metals	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)			
EUZ23	Indexes	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)			
EUZ23	Indexes	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	Int rates	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	Int rates	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	Energy	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	Energy	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	Int rates	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	Int rates	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	FX	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	FX	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	Int rates	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	Int rates	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	Int rates	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	FX	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	FX	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	Int rates	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)			
LCZ23	Softs	T	London Cocoa	8/29/23	L	2812	4	2759	27			2959	Major trend	9-wk running wedge	31-Aug	2959	\$	7,415			
LSUZ23	Softs	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	Softs	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	Crypto	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	Crypto	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	Softs	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	Softs	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	FX	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	FX	P	British Pounds	9/5/23	S	1.2539	2	1.2651	14	1.2241	10/4	1.1821 r	11-wk H&S	Secondary completion	6-Oct	1.2243	\$	3,690			
G6BZ23	FX	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	Int rates	P	SOFR rates	9/6/23	S	95.71	6	95.88	25	95.430	10/4	94.58	9-mo rectangle	Secondary completion	5-Oct	95.43	\$	4,170			
SR3Z24	Int rates	T	SOFR rates	9/6/23	S	95.71	8	95.83	24	95.430	10/4	94.58	9-mo rectangle	Secondary completion	5-Oct	95.43	\$	5,560			
TPXZ23	Indexes	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	Indexes	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	Metals	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	Softs	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)			
ZNZ23	Int rates	P	10-yr Notes	9/20/23	S	109*01	3	109*31	27	107*17	10/8	106*06	11-mo cont. rounding	11-mo cont. rounding	9-Oct	107*17	\$	4,485			
ZNZ23	Int rates	T	10-yr Notes	9/20/23	S	109*01	4	109*22	25	108*04	9/28	106*06	11-mo cont. rounding	11-mo cont. rounding	29-Sep	108*04	\$	3,605			
MGCZ23	Metals	T	Gold Micros	9/20/23	L	1965.20	15	1947.40	27			TBD		Trendline break		21-Sep	1947.3	\$	(2,730)		
M2KZ	Indexes	P	Russell	9/20/23	S	1835.20	15	1867.20	25	1754.10	10/4	1686	15-wk H&S	15-wk H&S	6-Oct	1754.3	\$	6,023			
M2KZ	Indexes	T	Russell	9/20/23	S	1835.20	15	1867.20	25	1822.10	9/28	1686	15-wk H&S	15-wk H&S	29-Sep	1822.2	\$	931			
ZLZ23	Grains	T	Soybean Oil	9/22/23	S	58.98	8	60.22	56	Mkt	9/22	53.59	11-wk rounding	11-wk rounding	23-Sep	59.44	\$	(2,248)			
DAXZ23	Indexes	P	DAX mini	9/25/23	S	15488.0	7	15853	27	15512	9/28	14652	5+ mo rectangle	5+ mo rectangle	29-Sep	15513	\$	(211)			
DAXZ23	Indexes	T	DAX mini	9/25/23	S	15488.0	10	15743	27	15512	9/28	14652	5+ mo rectangle	5+ mo rectangle	29-Sep	15513	\$	(305)			
E7Z23	FX	P	EuroFX	9/25/23	S	1.0697	6	1.0787	33	1.0641	10/9	1.0308	9-mo channel	Retest	10-Oct	1.0642	\$	2,033			
E7Z23	FX	T	EuroFX	9/25/23	S	1.0697	6	1.0787	33	1.0602	10/3	1.0308	9-mo channel	Retest	6-Oct	1.0603	\$	3,495			
ZCZ23	Grains	P	Corn	9/27/23	L	4.8525	3	4.6650	26	Mkt	9/29	Open	4-mo wedge	3-wk H&S	29-Sep	4.815	\$	(577)			
ZCZ23	Grains	T	Corn	9/27/23	L	4.8525	4	4.7200	26	Mkt	9/29	5.6700	4-mo wedge	3-wk H&S	29-Sep	4.815	\$	(770)			
DAXZ23	Indexes	T	DAX mini	9/29/23	S	15465.0	3	15646	28	15442	10/6	14652	5+ mo rectangle	Retest after stop out	10-Oct	15444	\$	318			

Trade Nav symbols	Asset Class	P	T	Market	Entry				Exit				USD to carry trade	Net	USD value of trade (entry)				
					Date	L/S	Price	Site	Initial stop	BP risk	Current Stop	Stop Date &				Target	Weekly	Daily	Trade date
ZM223	Grains	LT		Soybean Meal	10/2/23	S	378.4	2	392.7	28	380.6	10/9	335.2	15-wk sym tri	2-wk pennant	12-Oct	380.7	\$ (470)	
ZM223	Grains	T		Soybean Meal	10/2/23	S	378.4	3	387.4	27	378.7	10/4	335.2	15-wk sym tri	2-wk pennant	6-Oct	378.7	\$ (105)	
ZC223	Grains	T		Corn	10/2/23	L	4.8825	6	4.740	42	4.86	10/22	5.67	4-mo wedge	Secondary completion	24-Oct	4.86	\$ (705)	
G6823	FX	T		British Pounds	10/2/23	S	1.2169	3	1.2169	21	1.2207	10/4	1.1821	Major trend	3DTSR resell	6-Oct	1.2209	\$ (765)	
ZC223	Grains	T		Corn	10/2/23	L	4.9200	6	4.815	31	4.85	10/9	5.67	Major trend	5-wk Inv. H&S	10-Oct	4.855	\$ (1,980)	
ZM223	Grains	T		Soybean Meal	10/6/23	S	378.2	4	382.7	18	Mkt	10/10	335.2	15-wk sym tri	2-wk pennant re-entry	10-Oct	377.6	\$ (984)	
AFL	Stocks	T		Aflac	10/10/23	L	78.35	2800	77.27	30	80.15	10/18	82.97	11-wk Cup & Handle	11-wk Cup & Handle	19-Oct	80.13	\$ (720)	
AFL	Stocks	T		Aflac	10/10/23	L	78.35	1200	75.94	28	77.77	10/19	82.97	11-wk Cup & Handle	11-wk Cup & Handle	20-Oct	77.75	\$ (720)	
G89/CHF	FX	P		Pound/Swiss	10/13/23	S	1.10242	\$300k	1.11270	29	1.10170	10/30	1.02140	12-mo rectangle	13-wk rectangle	31-Oct	1.1019	\$ (142)	
G89/CHF	FX	T		Pound/Swiss	10/13/23	S	1.10242	\$200k	1.10940	14	1.1006	10/18	1.08740	12-mo rectangle	13-wk rectangle	19-Oct	1.0872	\$ (2761)	
G89/CHF	FX	T		Pound/Swiss	10/13/23	S	1.10242	\$200k	1.10940	14	1.0976	10/27	1.05120	12-mo rectangle	13-wk rectangle	30-Oct	1.0978	\$ (839)	
ZM223	Grains	T		T Notes 10 Yr	10/17/23	S	106.29	4	107.25	35	106.105	10/20	104.17	Major trend	4-wk H&S failure	23-Oct	106.105	\$ (2,292)	
ZC223	Grains	T		Corn	10/19/23	L	5.010	5	4.890	30	Mkt	10/20	5.29	9-wk rounding	2-wk pennant	20-Oct	4.95	\$ (1,524)	a
BTC	Crypto	P		Bitcoin	10/23/23	L	32252.5	1.7	29774.0	42	36579	11/30	39454.0	7-mo rectangle	7-mo rectangle	2-Dec	39454	\$ (12,213)	
BTC	Crypto	T		Bitcoin	10/23/23	L	32252.5	1.7	30278.0	34	34355.5	11/8	37797.7	7-mo rectangle	7-mo rectangle	9-Nov	37797	\$ (9,411)	
ZM223	Grains	P		Soybean Meal	10/24/23	L	415.8	1	408.400	7	441.8	11/9	468.40	4-mo sym triangle	4-mo sym triangle	13-Nov	468.4	\$ (5,255)	
ZM223	Grains	P		Soybean Meal	10/24/23	L	415.8	2	408.400	14	450.9	11/17	489.3	4-mo sym triangle	4-mo sym triangle	20-Nov	450.10	\$ (6,855)	
ZM223	Grains	P		Soybean Meal	10/24/23	L	415.8	2	408.400	14	430.4	11/6	459.90	4-mo sym triangle	4-mo sym triangle	8-Nov	459.9	\$ (8,810)	
ZM223	Grains	T		Soybean Meal	10/24/23	L	415.8	3	408.400	22	420.3	10/26	444.8	4-mo sym triangle	4-mo sym triangle	27-Oct	444.8	\$ (9,685)	
ZM223	Grains	T		Soybean Meal	10/24/23	L	415.8	2	408.400	14	433.4	10/27	459.90	4-mo sym triangle	4-mo sym triangle	30-Oct	433.25	\$ (3,480)	
MNQ223	Indexes	P		NASDAQ E micro	10/26/23	S	14430.50	4	14805.00	30	14892.00	10/30	13429.00	14-wk desc triangle	14-wk desc triangle	31-Oct	14493.00	\$ (520)	
MNQ223	Indexes	T		NASDAQ E micro	10/26/23	S	14430.50	6	14696.00	32	14424.00	10/27	13429.00	14-wk desc triangle	14-wk desc triangle	30-Oct	14425.0	\$ (84)	
GLD	Metals	P		Gold etf	10/31/23	L	184.14	400	176.72	29	181.39	11/7	Open	5-mo channel	Possible multi yr C&H	8-Nov	181.387	\$ (1,101)	
SLV	Metals	P		Silver etf	10/31/23	L	20.91	2800	19.87	29	20.39	11/6	Open	Major trend	Poss 9-wk Inv H&S	10-Nov	20.382	\$ (1,478)	
G6C23	FX	T		Canadian Dollars	11/3/23	L	0.72940	7	0.7234	36	0.7254	11/7	0.7458	9-wk falling wedge	9-wk falling wedge	8-Nov	0.7233	\$ (2,903)	
S8324	Int rates	T		SOPR rates	11/3/23	L	95.615	7	95.43	32	95.51	11/8	95.97	4-mo wedge	7-wk hook bottom	9-Nov	95.43	\$ (3,272)	
ETH	Crypto	P		Ether	11/5/23	L	1833.55	34	1739.800	32	1996.80	11/13	2428.00	9-wk RABT	7-wk hook bottom	14-Nov	1998.71	\$ (5,282)	
ETH	Crypto	T		Ether	11/5/23	L	1833.55	34	1821.000	24	1867.00	11/9	2037.00	9-wk RABT	7-wk hook bottom	9-Nov	95.51	\$ (1,872)	
LSUH24	Softs	P		London Sugar	11/6/23	L	747.8	5	735.4	31	741.40	11/7	798.40	8-wk asc triangle	8-wk asc triangle	8-Nov	741.1	\$ (1,702)	
AAPL	Stocks	P		Apple	11/7/23	L	180.02	250	172.59	18	187.94	12/1	197.24	15-wk wedge	15-wk wedge	4-Dec	187.91	\$ (1,973)	
AAPL	Stocks	T		Apple	11/7/23	L	180.02	250	172.59	18	187.94	12/1	197.24	15-wk wedge	15-wk wedge	16-Nov	189.37	\$ (2,338)	
AVGO	Stocks	P		Broadcom	11/10/23	L	931.12	100	897.80	33	931.19	11/29	1047.57	26-wk rectangle	26-wk rectangle	30-Nov	931.184	\$ (6)	
AVGO	Stocks	T		Broadcom	11/10/23	L	931.12	150	907.44	35	947.94	11/24	1047.57	26-wk rectangle	26-wk rectangle	28-Nov	939.95	\$ (1,325)	
GLD	Metals	P		Gold ETF	11/14/23	L	181.87	1200	178.77	37	184.17	12/7	Open	Retest of channel	Retest of channel	11-Dec	184.14	\$ (1,437)	
JNEH24	Indexes	P		Topix Index OSE	11/19/23	L	2375.00	7	2309.00	31	2346.00	11/30	2549.00	5-mo H&S failure	5-mo H&S failure	4-Dec	2345	\$ (2,461)	
JNEH24	Indexes	T		Topix Index OSE	11/19/23	L	2375.00	12	2336.00	31	2346.00	11/30	2549.00	5-mo H&S failure	5-mo H&S failure	4-Dec	2345	\$ (2,461)	
G6AH24	FX	P		Aussie \$	11/20/23	L	0.6572	3	0.6469	30	0.6587	12/1	0.6784	15-wk Inv. H&S	15-wk Inv. H&S	5-Dec	0.6586	\$ (403)	
G6AH24	FX	T		Aussie \$	11/20/23	L	0.6572	3	0.6469	30	0.6587	12/1	0.6784	15-wk Inv. H&S	15-wk Inv. H&S	4-Dec	0.6586	\$ (403)	
URA	ETFs	P		Uranium etf	11/22/23	L	28.32	3000	27.19	34	28.39	12/19	Open	Strong trend	Rounding pattern	20-Dec	28.38	\$ (180)	
G6CH24	FX	P		Canadian Dollars	11/24/23	L	0.7344	7	0.7297	33	0.7347	11/30	0.7448	Major trend	5-wk sym tri	7-Dec	0.7347	\$ (175)	
G6CH24	FX	T		Canadian Dollars	11/24/23	L	0.7344	7	0.7297	33	0.7347	11/30	0.7448	Major trend	5-wk sym tri	5-Dec	0.7377	\$ (2,275)	
BTC	Crypto	T		Bitcoin	11/24/23	L	38208	1.7	37379	15	37545.00	11/25	41107	Major trend	Bull pennant	26-Nov	37544.25	\$ (1,128)	
GCJ24	Metals	P		Gold	11/28/23	L	2074	1.0	2039	34	2043.20	12/7	Open	Poss massive C&H	5 mo Inv H&S	8-Dec	2043	\$ (3,145)	
GCJ24	Metals	T		Gold	11/28/23	L	2074	1.3	2048	34	2076.70	12/4	2247	Poss massive C&H	6 mo Inv H&S	4-Dec	2076.4	\$ (221)	
ZNH24	Int rates	P		T Notes 10 Yr	11/28/23	L	109.245	4	109.403	27	110.408	12/7	112.408	10-wk complex Inv H&S	10-wk complex Inv H&S	8-Dec	110.4075	\$ (1,855)	
ZNH24	Int rates	T		T Notes 10 Yr	11/28/23	L	109.245	4	109.403	27	110.416	12/7	112.408	10-wk complex Inv H&S	10-wk complex Inv H&S	8-Dec	110.416	\$ (2,917)	
SR324	Int rates	P		SOPR 3mos	11/29/23	L	95.77	10	95.645	31	95.78	12/7	96.37	4-mo falling wedge	5-wk pennant	8-Dec	95.77	\$ (30)	
SR324	Int rates	T		SOPR 3mos	11/29/23	L	95.77	10	95.645	31	95.78	12/7	96.37	4-mo falling wedge	5-wk pennant	8-Dec	95.85	\$ (1,970)	
IDR	Stocks	T		Idaho Resources	11/30/23	L	6.2400	5000	5.700	23	6.130	12/7	9.97	15-rectangle	15-rectangle	12-Dec	6.112	\$ (640)	
IDR	Stocks	P		Idaho Resources	11/30/23	L	6.2400	4000	5.700	34	6.390	12/7	9.97	15-rectangle	15-rectangle	8-Dec	6.50	\$ (440)	
BTC	Crypto	T		Bitcoin	12/1/23	L	38611.3	1.5	37392.00	18	39698	12/7	41484	Major trend	4-wk pennant 2nd try	4-Dec	41884	\$ (4,909)	
BTC	Crypto	T		Bitcoin	12/1/23	L	38611.3	1.5	37392.00	18	39698	12/7	41484	Major trend	4-wk pennant 2nd try	11-Dec	41685.25	\$ (4,591)	
MYMH24	Indexes	T		Dow micro	12/1/23	L	36408	15	35869	40	37759.0	12/28	40175	New highs	11-mo C&H	11-Dec	2201.5	\$ (1,607)	
ETH	Crypto	T		Etherium	12/1/23	L	2157.25	37	2069.75	32	2206.0	12/7	3379.00	17-mo wedge	4-wk asc tri	11-Dec	2528	\$ (740)	
LCH24	Softs	P		Coffee Robusta	12/6/23	L	2546	4	2459	35	Mkt	12/8	2798.00	5-mo Inv cont H&S	5-mo Inv cont H&S	8-Dec	2533	\$ (1,215)	
LCH24	Softs	T		Coffee Robusta	12/6/23	L	2546	9	2507	35	2534	12/7	2798.00	5-mo Inv cont H&S	5-mo Inv cont H&S	8-Dec	2533	\$ (1,215)	
MNGH24	Indexes	P		NASDAQ	12/8/23	L	16301.00	6	16047.00	30	16898	12/29	18445.00	5-mo C&H	5-mo C&H	8-Dec	16319	\$ (198)	
MNGH24	Indexes	T		NASDAQ	12/8/23	L	16301.00	6	16047.00	30	16898	12/29	18445.00	5-mo C&H	5-mo C&H	8-Dec	16319	\$ (198)	

Factor LLC - Prop Trading Account, Consolidated Trading Record											12/30/2023	Rev 1/6/24						
Listed by Asset Class, ranked by size of Profit/Loss																\$ -		
Constant nominal capitalization: \$1,000,000																		
											(See disclaimers and notes below)							
Symbols	Asset Class	P	T	LT	Market	Entry					Patterns		Exit		Net			
						Date	L/S	Price	Size	Initial stop	BP risk	Target	Weekly	Daily		Trade date	Price	
BTC	Crypto	P			Bitcoin	10/23/23	L	32252.5	1.7	29774.0	42	39454.0	7-mo rectangle	7-mo rectangle	2-Dec	39454	\$ 12,213	
ETH	Crypto	T			Ether	11/5/23	L	1891.50	34	1821.00	24	2037.00	9-wk RABT	2-wk flag	9-Nov	2036.9	\$ 9,414	
BTC	Crypto	T			Bitcoin	10/23/23	L	32252.5	1.7	30278.0	34	37797 r	7-mo rectangle	7-mo rectangle	9-Nov	37797	\$ 9,411	
BTC	Crypto	T			Bitcoin	6/20/23	L	27387.50	2.7	26238.00	31	30621	7-wk channel/wedge	9-mo inv	21-Jun	30621	\$ 8,730	
BTC	Crypto	P			Bitcoin	6/20/23	L	27387.50	2.7	26238.00	31	34728	7-wk channel/wedge	9-mo inv	13-Jul	30096.5	\$ 7,314	
ETH	Crypto	P			Ether	11/4/23	L	1833.55	34	1739.80	32	2424.00	9-wk RABT	Retest via flag	14-Nov	1998.71	\$ 5,282	
BTC	Crypto	T			Bitcoin	12/1/23	L	38611.3	1.5	37392.00	18	41484	Major trend	3-pennant 2nd	4-Dec	41884	\$ 4,909	
BTC	Crypto	LT			Bitcoin	6/20/23	L	27387.50	2.5	26108.00	32	Open	7-wk channel/wedge	9-mo inv	24-Jul	29317	\$ 4,824	
BTC	Crypto	T			Bitcoin	12/1/23	L	38611.3	1.5	37392.00	18	Open	Major trend	3-pennant 2nd	11-Dec	41685.25	\$ 4,591	
LTC	Crypto	T			Litecoin (LT)	1/7/23	L	76.031	135	64.88	15	164.34	no common bottom	Anticipatory	5-Feb	96.87	\$ 2,813	
LTC	Crypto	T			Litecoin (LT)	1/7/23	L	76.031	135	64.88	15	164.34	no common bottom	Anticipatory	9-Feb	93.94	\$ 2,398	
BTC	Crypto	T			Bitcoin	4/10/23	L	29263.75	4	28248.00	40	35117.0	Underlying H&S	5-wk pennant	17-Apr	29747.5	\$ 1,906	
ETH	Crypto	T			Ethereum	12/2/23	L	2157.25	37	2069.75	32	3379.00	17-mo wedge	4-wk asc tri	11-Dec	2201.5	\$ 1,607	
BTC	Crypto	T			Bitcoin	3/17/23	L	26587.250	1	23713.00	28	38980	9-mo inv. H&S	9-mo inv. H&S	22-Mar	27197.5	\$ 610	
ETHF24	Crypto	T			Ethereum	12/15/23	S	2270.50	1	2342.50	36	Open	Rising wedge	port at resistance	19-Dec	2267.5	\$ 145	
BTC	Crypto	P			Bitcoin	3/17/23	L	26587.250	1	23713.00	28	38980	9-mo inv. H&S	9-mo inv. H&S	27-Mar	26529.25	\$ (67)	
BTC	Crypto	P			Bitcoin spot	8/29/23	L	27118.5	2	25988.0	23	NA	test underlying H&S	7-wk rectangle	31-Aug	26918	\$ (421)	
BTC	Crypto	T			Bitcoin spot	8/29/23	L	27118.5	2	25988.0	23	NA	test underlying H&S	7-wk rectangle	31-Aug	26918	\$ (421)	
BTC	Crypto	T			Bitcoin	5/29/23	L	27817.0	1.40	25605.0	31	35179.0	Major trend	H&S retest, SC	31-May	27447	\$ (518)	
BTC	Crypto	T			Bitcoin	11/24/23	L	38208	1.7	37379	15	41107	Major trend	Bull pennant	26-Nov	37544.25	\$ (1,128)	
BTC	Crypto	T			Bitcoin	7/13/23	L	31772.5	2	30333.0	28	33297	Underlying H&S	3-wk pennant	14-Jul	30987	\$ (1,571)	
BTC	Crypto	LT			Bitcoin	5/29/23	L	27817.0	1.00	23496.0	40	Open	Major trend	H&S retest, SC	12-Jun	25875	\$ (1,942)	
BTC	Crypto	P			Bitcoin	5/29/23	L	27817.0	2.50	26727.0	27		Major trend	H&S retest, SC	1-Jun	26705	\$ (2,780)	
MCLN23	Energy	T			Crude Oil Micro	3/15/23	S	70.550	14	73.55	41	60.25	5+ mo sym tri	5+ mo sym tri	22-Mar	70.20	\$ 438	
MCLN23	Energy	T			Crude Oil Micro	3/23/23	S	69.57	12	72.13	30	60.2	5+ mo sym tri	test, head sh	24-Mar	69.20	\$ 408	
HOQ23	Energy	T			Heating Oil	6/15/23	L	2.4414	1	2.3812	25	2.6448	8-wk asc triangle	7-wk asc triangle	20-Jun	2.4412	\$ (13)	
NGV23	Energy	T			Natural Gas	7/24/23	L	2.771	4	2.694	31	TBD	possible 4-mo inv H&S	7-wk channel re	26-Jul	2.751	\$ (820)	
HOQ23	Energy	P			Heating Oil	6/15/23	L	2.4414	1	2.3812	25	TBD	8-wk asc triangle	7-wk asc triangle	22-Jun	2.4040	\$ (1,576)	
NGX23	Energy	T			Nat Gas	8/10/23	L	3.341	3	3.218	35	3.548	4+ mo inv. H&S	5+ mo inv. H&S	15-Aug	3.279	\$ (1,887)	

NGX23	Energy	P	Nat Gas	8/9/23	L	3.341	3	3.218	35	3.697	4+ mo inv. H&S	+ mo inv. H&S	16-Aug	3.257	\$	(2,547)
DJP	ETF	T	DJ Commodity ETF	1/5/23	S	31.83	2600	33.02	31	27.11	6-mo desc tri	-mo cont H&S	6-Jan	32.204	\$	(972)
UGA	ETF	T	UGA etf	6/9/23	L	61.89	800	58.56	27	Open	le 10+ mo comple	le 4+ mo rec	12-Jun	59.96	\$	(1,544)
DJP	ETF	P	DJ Commodity ETF	1/5/23	S	31.83	2600	33.02	31	27.11	6-mo desc tri	-mo cont H&S	12-Jan	33.13	\$	(3,380)
UGA	ETFs	T	UGA etf	7/19/23	L	66.96	1000	63.84	31	77.28	12-mo inv. H&S	-mo rectang	2-Aug	70.18	\$	3,220
UGA	ETFs	LT	UGA etf	7/19/23	L	66.96	700	62.48	31	77.28	12-mo inv. H&S	-mo rectang	23-Aug	68.97	\$	1,407
URA	ETFs	P	Uranium etf	11/22/23	L	28.32	3000	27.19	34	Open	Strong trend	unding patte	20-Dec	28.38	\$	180
USDCNH	FX	T	FX	12/27/23	S	6.9646	400k\$	7.0188	31	6.8141	12-wk H&S top	Flag	9-Jan	6.8141	\$	8,842
G6CH24	FX	T	Canadian Dollars	12/13/23	L	0.7401	4	0.7348	21	0.7548	COT profile	wk sym tri 2	22-Dec	0.7551	\$	5,981
USDCNH	FX	T	FX	12/30/22	S	6.9323	250k\$	6.9728	15	6.8141	12-wk H&S top	Flag	3-Feb	6.77119	\$	5,811
USDCNH	FX	T	FX	12/30/22	S	6.9323	250k\$	6.9728	15	6.8141	12-wk H&S top	Flag	6-Jan	6.82772	\$	3,772
G6BZ23	FX	P	British Pounds	9/5/23	S	1.2539	2	1.2651	14	1.2102	11-wk H&S	ndary compl	29-Sep	1.2241	\$	3,715
G6BZ23	FX	P	British Pounds	9/5/23	S	1.2539	2	1.2651	14	1.1821 r	11-wk H&S	ndary compl	6-Oct	1.2243	\$	3,690
E7Z23	FX	T	EuroFX	9/25/23	S	1.0697	6	1.0787	33	1.0308	9-mo channel	Retest	6-Oct	1.0603	\$	3,495
G6BZ23	FX	T	British Pounds	9/5/23	S	1.2539	4	1.2651	28	1.2354 r	11-wk H&S	ndary compl	20-Sep	1.2354	\$	3,454
GBP/CHF	FX	T	Pound/Swiss	10/13/23	S	1.10242	\$200k	1.10940	14	1.08740	12-mo rectangle	3-wk rectang	19-Oct	1.0872	\$	2,761
G6CH24	FX	T	Canadian Dollars	12/13/23	L	0.7401	4	0.7348	21	0.7459	COT profile	wk sym tri 2	14-Dec	0.7459	\$	2,302
G6CH24	FX	T	Canadian Dollars	11/24/23	L	0.7344	7	0.7297	33	0.7448		5-wk sym tri	5-Dec	0.7377	\$	2,275
E7Z23	FX	P	EuroFX	9/25/23	S	1.0697	6	1.0787	33	1.0308	9-mo channel	Retest	10-Oct	1.0642	\$	2,033
G6AH24	FX	T	Aussie \$	11/20/23	L	0.6572	3	0.6469	30	0.6784	15-wk inv. H&S	5-wk inv. H&S	4-Dec	0.6637	\$	1,936
GBP/CHF	FX	T	Pound/Swiss	10/13/23	S	1.10242	\$200k	1.10940	14	1.06120	12-mo rectangle	3-wk rectang	30-Oct	1.0978	\$	839
G6CU23	FX	LT	Canadian Dollars	7/11/23	L	0.7553	3	0.7472	24	0.7790	8-mo asc triangle	Recompletio	14-Jul	0.7569	\$	465
G6CU23	FX	T	Canadian Dollars	7/11/23	L	0.7553	3	0.7472	24	0.7790	8-mo asc triangle	Recompletio	14-Jul	0.7568	\$	425
G6AH24	FX	P	Aussie \$	11/20/23	L	0.6572	3	0.6469	30	0.6784	15-wk inv. H&S	5-wk inv. H&S	5-Dec	0.6586	\$	403
G6CU23	FX	T	Canadian Dollars	6/15/23	L	0.7574	4	0.7484	36	0.7790	8-mo asc triangle	mo asc trian	28-Jun	0.7584	\$	380
G6CH24	FX	P	Canadian Dollars	11/24/23	L	0.7344	7	0.7297	33	0.7448		5-wk sym tri	7-Dec	0.7347	\$	175
GBP/CHF	FX	P	Pound/Swiss	10/13/23	S	1.10242	\$300k	1.11270	29	1.02140	12-mo rectangle	3-wk rectang	31-Oct	1.1019	\$	142
G6SU23	FX	T	Swuss Franc	7/12/23	L	1.1564	1	1.1362	25		12-Yr rounding bott	rounding bo	24-Jul	1.1563	\$	(17)
G6SU23	FX	T	Swuss Franc	7/26/23	L	1.1654	1	1.1548	13		12-Yr rounding bott	& reconfir	27-Jul	1.1607	\$	(592)
G6CU23	FX	P	Canadian Dollars	6/15/23	L	0.7574	3	0.7484	27	0.7790	8-mo asc triangle	mo asc trian	28-Jun	0.7553	\$	(645)
USDSEK	FX	P	USDSEK	5/29/23	L	10.8347	200k	10.6869	28	11.3321	6+ mo rectangle	mo rectang	2-Jun	10.7937	\$	(757)
USDSEK	FX	T	USDSEK	5/29/23	L	10.8347	200k	10.6869	28	11.3321	6+ mo rectangle	mo rectang	2-Jun	10.7937	\$	(757)
G6BZ23	FX	T	British Pounds	10/2/23	S	1.2169	3	1.2284	21	1.1821	Major trend	3DTSR resel	6-Oct	1.2209	\$	(765)
G6SU23	FX	LT	Swuss Franc	7/12/23	L	1.1564	1	1.1274	36		12-Yr rounding bott	rounding bo	31-Jul	1.1496	\$	(855)
G6BZ23	FX	P	British Pounds	8/24/23	S	1.2604	3	1.2734	26	1.2142	11-wk H&S	3-wk pennan	29-Aug	1.2651	\$	(896)
SIUQ23	FX	T	Indian Rupee	8/14/23	S	119.81	15	120.56	23	117.21	0-mo descending	no descendin	18-Aug	120.17	\$	(1,155)
DXU23	FX	P	U.S. Dollar Index	7/13/23	S	99.980	3	101.230	38	95.61	5-mo desc tri	5-mo desc tr	19-Jul	100.38	\$	(1,215)
GBPCHF	FX	T	GBPCHF	3/13/23	S	1.10342	\$240k	1.1169	29	TBD	4+ mo desc tri	3+ mo desc tr	13-Mar	1.11031	\$	(1,499)

G6CU23	FX	LT	Canadian Dollars	6/15/23	L	0.7574	3	0.7468	31	TBD	8-mo asc triangle	no asc trian	6-Jul	0.7523	\$ (1,545)
DXU23	FX	T	U.S. Dollar Index	7/13/23	S	99.980	4	100.6100	25	95.61	5-mo desc tri	5-mo desc tr	19-Jul	100.38	\$ (1,620)
SIUQ23	FX	P	Indian Rupee	8/14/23	S	119.81	15	120.56	23	Open	3-mo descending	no descending	22-Aug	Open	\$ (1,935)
G6BZ23	FX	P	British Pounds	8/24/23	S	1.2604	7	1.2661	25	1.2337	11-wk H&S	3-wk pennan	29-Aug	1.2651	\$ (2,091)
USDSEK	FX	LT	USDSEK	5/29/23	L	10.8347	200k	10.6869	28	Open	6+ mo rectangle	3-mo rectang	2-Jun	10.6856	\$ (2,753)
G6CZ23	FX	T	Canadian Dollars	11/3/23	L	0.72940	7	0.7234	36	0.7458	3-wk falling wedge	3-wk falling we	8-Nov	0.7253	\$ (2,905)
GBP/AUD	FX	T	Pound/Aussie	12/20/23	S	1.87530	\$300k	1.89620	33	1.78310	6-mo H&S	3-mo sym tri			
GBP/AUD	FX	T	Pound/Aussie	12/21/23	S	1.87732	\$300k	1.89632	31	1.84530	6-mo H&S	3-mo sym tri			
ZCZ23	Grains	T	Corn	4/26/23	S	5.495	16	5.535	32	5.260	6-wk H&S	6-wk H&S	27-Apr	5.3125	\$ 14,511
ZCZ23	Grains	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
ZSN23	Grains	T	Soybeans	3/17/23	S	14.605	3.6	14.8520	44	14.0125	13-wk rectangle	3-wk rectang	23-Mar	14.0125	\$ 10,650
ZMZ23	Grains	P	Soybean Meal	10/24/23	L	415.8	2	408.400	14	459.90	4-mo sym triangle	no sym trian	8-Nov	459.9	\$ 8,810
ZMZ23	Grains	T	Soybean Meal	10/24/23	L	415.8	3	408.400	22	444.8 r	4-mo sym triangle	no sym trian	27-Oct	444.8	\$ 8,685
ZWU23	Grains	P	Wheat Chicago	7/19/23	L	6.920	2	6.5800	34	7.64 r	Trend change?	3-wk inv. H&	26-Jul	7.64	\$ 7,200
ZMZ23	Grains	P	Soybean Meal	10/24/23	L	415.8	2	408.400	14	489.3 r	4-mo sym triangle	no sym trian	20-Nov	450.10	\$ 6,855
ZLK23	Grains	P	Soybean Oil	3/9/23	S	57.97	3	59.83	33	51.52	7-mo H&S top	3-wk desc t	27-Mar	54.25	\$ 6,681
ZMZ23	Grains	P	Soybean Meal	10/24/23	L	415.8	1	408.400	7	468.40	4-mo sym triangle	no sym trian	13-Nov	468.4	\$ 5,255
MWEK23	Grains	T	Mpls Wheat	3/6/23	S	8.630	2	8.8925	23	7.61	8-mo cont H&S	3-mo cont H&	10-Mar	8.23	\$ 3,991
ZMZ23	Grains	T	Soybean Meal	10/24/23	L	415.8	2	408.400	14	459.90	4-mo sym triangle	no sym trian	30-Oct	433.25	\$ 3,480
ZLK23	Grains	T	Soybean Oil	3/9/23	S	57.97	3	59.83	33	51.52	7-mo H&S top	3-wk desc t	16-Mar	56.72	\$ 2,235
MWEK23	Grains	P	Mpls Wheat	3/6/23	S	8.630	2	8.8925	23	7.61	8-mo cont H&S	3-mo cont H&	14-Mar	8.4175	\$ 2,115
ZWU23	Grains	T	Wheat Chicago	7/19/23	L	6.920	2	6.6200	30	7.540	Trend change?	3-wk inv. H&	21-Jul	7.08	\$ 1,590
RSK23	Grains	P	Rapeseed	1/20/23	S	821.4	9	846.200	34	701.50	7-mo H&S failure	no H&S failu	27-Jan	812.5	\$ 1,157
ZSX23	Grains	P	Soybeans	7/18/23	L	13.945	2	13.640	30	14.880	Major daily trend	4-wk asc tri	27-Jul	13.98	\$ 340
ZMZ23	Grains	T	Soybean Meal	10/6/23	S	378.2	4	382.7	18	335.2	15-wk sym tri	pennant re-	10-Oct	377.6	\$ 220
ECOX23	Grains	T	Rapeseed Matif	7/19/23	L	491.0	2	471.5	31	558.0	4-mo inv. H&S	3-mo inv. H&	21-Jul	491.0	\$ (12)
ZMZ23	Grains	T	Soybean Meal	10/2/23	S	378.4	3	387.4	27	335.2	15-wk sym tri	2-wk pennan	6-Oct	378.7	\$ (105)
MWEK23	Grains	T	Mpls Wheat	3/22/23	S	8.415	6	8.505	27	7.51	8-mo cont H&S	Re-entry	23-Mar	8.42	\$ (174)
KWZ23	Grains	T	Wheat KC	7/24/23	L	9.0350	1	8.84	10	10.05	7-mo inv. H&S	9-wk asc tri	26-Jul	8.950	\$ (430)
ZMZ23	Grains	P	Soybean Meal	10/2/23	S	378.4	2	392.7	28	335.2	15-wk sym tri	2-wk pennan	12-Oct	380.7	\$ (470)
ZCZ23	Grains	P	Corn	9/27/23	L	4.8525	3	4.6650	26	Open	4-mo wedge	3-wk H&S	29-Sep	4.815	\$ (577)
ZSX23	Grains	T	Soybeans	12/28/22	L	14.11	3	13.8975	42	14.790	4-mo asc tri	ndary compl	2-Jan	14.065	\$ (690)
ZCZ23	Grains	T	Corn	10/2/23	L	4.8825	6	4.740	42	5.67	4-mo wedge	ndary compl	24-Oct	4.86	\$ (705)
ZSX23	Grains	T	Soybeans	7/18/23	L	13.945	2	13.640	30	14.880	Major daily trend	4-wk asc tri	21-Jul	13.87	\$ (760)
ZCZ23	Grains	T	Corn	9/27/23	L	4.8525	4	4.7200	26	5.6700	4-mo wedge	3-wk H&S	29-Sep	4.815	\$ (770)
KWZ23	Grains	P	Wheat KC	7/24/23	L	9.0350	1	8.74	21	10.05	7-mo inv. H&S	9-wk asc tri	26-Jul	8.825	\$ (1,055)
MEWU23	Grains	LT	Wheat Mpls	7/19/23	L	8.970	2	8.6800	29	10.08 r	12-wk asc triangle	3-wk asc trian	21-Jul	8.865	\$ (1,060)
ZSX.ZCZ.ZWZ	Grains	T	New crop grains	1/23/23	S	27.085	2	27.37	29	25.72	5-mo rounding top	2-wk desc t	26-Jan	27.1975	\$ (1,139)

ZMK23	Grains	T	Soybean Meal	2/2/23	L	475.4	3	463.7	35	497.80	Major trend	9-wk channe	7-Feb	470.6	\$	(1,454)
ZCZ23	Grains	T	Corn	10/19/23	L	5.010	5	4.890	30	5.29	9-wk rounding	2-wk pennan	20-Oct	4.95	\$	(1,524)
ZSX.ZCZ.ZWZ	Grains	P	New crop grains	1/23/23	S	27.085	1	27.59	25	25.21	5-mo rounding to	2-wk desc tr	30-Jan	27.42	\$	(1,690)
EMAM23	Grains	P	Corn Matif	1/17/23	S	276.50	6	286.5	32	231.00	8-mo desc tri	8-mo desc tr	7-Feb	282.5	\$	(1,972)
ZCZ23	Grains	T	Corn	10/2/23	L	4.9200	6	4.815	31	5.67	4-mo wedge	3-wk inv. H&	10-Oct	4.855	\$	(1,980)
ZSX23	Grains	P	Soybeans	12/28/22	L	14.11	3	13.8975	42	14.790	4-mo asc tri	ndary compl	2-Jan	13.97	\$	(2,115)
ZLZ23	Grains	T	Soybean Oil	9/22/23	S	58.98	8	60.22	56	53.59	11-wk rounding	1-wk roundir	23-Sep	59.44	\$	(2,248)
RSK23	Grains	T	Rapeseed	1/25/23	S	796.2	3	814.6	29	701.50	7-mo H&S failure	mo H&S failu	27-Jan	811.6	\$	(2,509)
KWZ23	Grains	LT	Wheat KC	7/24/23	L	9.0375	2	8.65	39	10.74	7-mo inv. H&S	9-wk asc tri	27-Jul	8.780	\$	(2,585)
M2KU23	Indexes	T	Russell micro	6/2/23	L	1844.1	20.00	1813.4	30	1944.7	sible 12-mo recta	1-wk rectang	13-Jun	1921.4	\$	7,670
M2KZ	Indexes	P	Russell	9/20/23	S	1835.20	15	1867.20	25	1686	15-wk H&S	15-wk H&S	6-Oct	1754.3	\$	6,023
MNQH24	Indexes	T	NASDAQ	12/11/23	L	16454	7	16213	34	18445.00	5-mo C&H	5-mo C&H	20-Dec	16875	\$	5,894
ZXH23	Indexes	P	FTSE	1/9/23	L	7660.5	2	7536.0	30	8482 r	11-mo rectangle	1-mo rectang	22-Feb	7901	\$	5,784
M2KU23	Indexes	T	Russell micro	7/12/23	L	1932.10	30	1911.20	31	2029.0	sible 12-mo recta	6-wk sym tri	21-Jul	1970.4	\$	5,655
M2KU23	Indexes	LT	Russell micro	7/12/23	L	1932.10	20	1904.80	27	TBD	sible 12-mo recta	6-wk sym tri	3-Aug	1962.4	\$	2,970
TPXZ23	Indexes	P	Topix Index OSE	9/8/23	L	2334.25	1.2	2296.00	31	2609	Major trend	2-wk rectang	22-Sep	2357.1	\$	1,849
TPXZ23	Indexes	T	Topix Index OSE	9/8/23	L	2334.25	1.2	2296.00	31	2472	Major trend	2-wk rectang	21-Sep	2356	\$	1,760
M2KU23	Indexes	P	Russell micro	6/2/23	L	1844.1	12.00	1792.4	30	1944.7	sible 12-mo recta	1-wk rectang	21-Jun	1869.3	\$	1,476
MYMU23	Indexes	T	Dow micros	7/18/23	L	35203	12	34688	30	37685	no continuation r	continuation	27-Jul	35435	\$	1,356
ZXH23	Indexes	T	FTSE	1/9/23	L	7660.5	1	7536.0	15	8567.0	11-mo rectangle	1-mo rectang	19-Jan	7765.00	\$	1,262
M2KZ	Indexes	T	Russell	9/20/23	S	1835.20	15	1867.20	25	1686	15-wk H&S	15-wk H&S	29-Sep	1822.2	\$	931
MYMU23	Indexes	P	Dow micros	7/18/23	L	35203	9	34527	30	37685	no continuation r	continuator	2-Aug	35372	\$	725
DAXZ23	Indexes	T	DAX mini	9/29/23	S	15465.0	3	15646	28	14652	5+ mo rectangle	est after stop	10-Oct	15444	\$	318
MNQM23	Indexes	T	Nasdaq Micro	4/5/23	L	13075.50	5	12714.00	36		12-mo inv H&S	Retest	19-Apr	13108	\$	305
MYMM23	Indexes	T	Dow micro	3/9/23	S	32678	12	33341	39	30966.00	4-wk desc triangl	1-wk desc triar	21-Mar	32624	\$	288
MNQH24	Indexes	T	NASDAQ	12/8/23	L	16301.00	6	16047.00	30	18445.00	5-mo C&H	5-mo C&H	8-Dec	16319	\$	198
M2KU23	Indexes	LT	Russell micro	6/2/23	L	1852.0	8.00	1784.2	27	1944.7	sible 12-mo recta	1-wk rectang	23-Jun	1855.4	\$	112
MNQZ23	Indexes	T	NASDAQ E micro	10/26/23	S	14430.50	6	14696.00	32	13429.00	4-wk desc triangl	1-wk desc triar	30-Oct	14425.0	\$	(84)
DAXZ23	Indexes	P	DAX mini	9/25/23	S	15488.0	7	15853	27	14652	5+ mo rectangle	1-mo rectang	29-Sep	15513	\$	(211)
DAXZ23	Indexes	T	DAX mini	9/25/23	S	15488.0	10	15743	27	14652	5+ mo rectangle	1-mo rectang	29-Sep	15513	\$	(305)
MYMU23	Indexes	LT	Dow micros	7/18/23	L	35203	9	34527	30	TBD	no continuation r	continuation	4-Aug	35143	\$	(306)
MNQZ23	Indexes	P	NASDAQ E micro	10/26/23	S	14430.50	4	14805.00	30	13429.00	4-wk desc triangl	1-wk desc triar	31-Oct	14493.00	\$	(520)
M2KM23	Indexes	T	Russell micro	2/14/23	L	1948.3	20	1902.7	35	2288.0	+ mo Barcalounge	successful rete	21-Feb	1941.2	\$	(710)
ZXH23	Indexes	T	FTSE	2/23/23	L	7888.0	5	7839.0	29		11-mo rectangle	1-mo rectang	24-Feb	7865	\$	(1,381)
M2KM23	Indexes	P	Russell micro	1/31/23	L	1954.0	14	1893.6	40	2288.0	+ mo Barcalounge	no Barcalour	9-Feb	1934.2	\$	(1,428)
JNEH24	Indexes	P	Topix Index OSE	11/19/23	L	2375.00	7	2309.00	31	2549+	5-mo H&S failure	mo H&S failu	4-Dec	2345	\$	(1,437)
M2KM23	Indexes	T	Russell micro	2/7/23	L	1960.7	15	1936.3	18	2288.0	+ mo Barcalounge	Retest	9-Feb	1934.20	\$	(2,033)
EXU23	Indexes	T	EuroStoxx	8/1/23	L	4471.00	40	4397.0	32	4644	3-month RABT	1-month RAB	2-Aug	4416	\$	(2,424)

JNEH24	Indexes	T	Topix Index OSE	11/19/23	L	2375.00	12	2336.00	31	2549.00	5-mo H&S failure	mo H&S fail	4-Dec	2345	\$	(2,461)
EXU23	Indexes	P	EuroStoxx	8/1/23	L	4471.00	70	4429.0	32	4644	3-month RABT	1-month RAB	1-Aug	4428.25	\$	(3,298)
MYMH24	Indexes	T	Dow micro	12/1/23	L	36408	15	35869	40	40175	New highs	11-mo C&H				
MNQH24	Indexes	P	NASDAQ	12/8/23	L	16301.00	6	16047.00	30	18445.00	5-mo C&H	5-mo C&H				
M2KH24	Indexes	T	Russell micro	12/22/23	L	2051.8	12	1987.7	38		18-mo rectangle	3-mo rectangle				
GEZ23	Int rates	T	Eurodollars	2/6/23	S	95.13	9	95.305	39	94.34	15-wk H&S failure	1-wk H&S fail	2-Mar	94.43	\$	15,401
SOFR3Z23	Int rates	T	SOFR rates	2/6/23	S	95.305	10	95.47	39	94.62	15-wk H&S failure	1-wk H&S fail	3-Mar	94.69	\$	15,326
GEZ23	Int rates	P	Eurodollars	2/6/23	S	95.07	7	95.305	41	94.34	15-wk H&S failure	1-wk H&S fail	9-Mar	94.265	\$	14,052
ZBZ23	Int rates	T	30-Yr Bonds	8/11/23	S	121^11	2	123^22	46	117^28 r	1-mo cont round	no cont round	22-Aug	117^28 r	\$	6,677
FEIM24	Int rates	T	Euribor	2/24/23	S	96.52	8	96.67	32	96.020	21-wk rectangle	1-wk rectang	9-Mar	96.245	\$	5,760
ZNU23	Int rates	T	10-yr Notes	7/3/23	S	111^27	4	112^19	30	110^13	possible 8-mo chans	5-wk pennan	6-Jul	110^13	\$	5,730
SR3Z24	Int rates	T	SOFR rates	9/6/23	S	95.71	8	95.83	24	94.58	9-mo rectangle	ndary compl	5-Oct	95.43	\$	5,560
ZNZ23	Int rates	P	10-yr Notes	9/20/23	S	109^01	3	109^31	27	106^06	1-mo cont. round	no cont. round	9-Oct	107^17	\$	4,485
FEIM24	Int rates	P	Euribor	2/24/23	S	96.52	6	96.72	32	95.910	21-wk rectangle	1-wk rectang	9-Mar	96.245	\$	4,321
SR3Z24	Int rates	P	SOFR rates	9/6/23	S	95.71	6	95.88	25	94.58	9-mo rectangle	ndary compl	5-Oct	95.43	\$	4,170
ZNZ23	Int rates	T	10-yr Notes	9/20/23	S	109^01	4	109^22	25	106^06	1-mo cont. round	no cont. round	29-Sep	108^04	\$	3,605
FEIZ23	Int rates	T	Euribor	6/19/23	S	96.10	14	96.19	32	95.760	9-wk desc tri	9-wk desc tri	13-Jul	96.02	\$	2,934
ZNH24	Int rates	T	T Notes 10 Yr	11/28/23	L	109^245	4	109^03	27	112^08	1-wk complex inv	1-wk complex inv	8-Dec	110^16	\$	2,917
ZNZ23	Int rates	T	T Notes 10 Yr	10/17/23	S	106^29	4	107^25	35	104^17	Major trend	1-wk H&S failure	23-Oct	106^105	\$	2,292
SR3Z24	Int rates	T	SOFR 3mos	11/29/23	L	95.77	10	95.645	31	96.37	1-mo falling wedge	5-wk pennan	8-Dec	95.85	\$	1,970
ZNH24	Int rates	P	T Notes 10 Yr	11/28/23	L	109^245	4	109^03	27	112^08	1-wk complex inv	1-wk complex inv	8-Dec	110^075	\$	1,855
TNU23	Int rates	T	Ultra 10-Yr Notes	7/5/23	S	117^25	6	118^12	35	115^18	Major down trend	st of 7-wk de	12-Jul	117^17	\$	1,470
FEIZ23	Int rates	P	Euribor	6/19/23	S	96.10	14	96.19	32	95.760	9-wk desc tri	9-wk desc tri	18-Jul	96.08	\$	665
ZBZ23	Int rates	P	30-Yr Bonds	8/11/23	S	121^11	2	123^22	46	111^02	1-mo cont round	no cont round	29-Aug	121^01	\$	615
ZNU23	Int rates	P	10-yr Notes	6/29/23	S	112^12	3	113^10	32	110^01	possible 8-mo chans	5-wk pennan	12-Jul	112^06	\$	547
FEIZ23	Int rates	T	Euribor	12/21/22	S	96.54	7	96.69	28	95.81	12-wk rectangle	2-wk rectang	3-Jan	96.51	\$	522
SR3U23	Int rates	T	SOFR rates	4/14/23	S	95.230	4	95.410	18	94.310	Major trend still dov	6-wk desc tri	24-Apr	95.21	\$	180
SR3U23	Int rates	T	SOFR rates	4/14/23	S	95.230	4	95.410	18	94.310	Major trend still dov	6-wk desc tri	24-Apr	95.21	\$	180
SR3Z24	Int rates	P	SOFR 3mos	11/29/23	L	95.77	10	95.645	31	96.37	1-mo falling wedge	5-wk pennan	8-Dec	95.77	\$	(30)
ZNU23	Int rates	T	10-yr Notes	6/29/23	S	112^12	3	113^10	32	110^01	possible 8-mo chans	5-wk pennan	3-Jul	112^16	\$	(435)
SR3Z24	Int rates	T	SOFR rates	8/22/23	S	95.68	6	95.82	24	94.61	9-mo rectangle	ndary compl	29-Aug	95.715	\$	(647)
ZBZ23	Int rates	T	30-Yr Bonds	8/23/23	S	119^28	2	120^07	10	TBD	1-mo cont round	3 DMA retes	23-Aug	120^07	\$	(698)
FEIZ23	Int rates	P	Euribor	12/21/22	S	96.54	5	96.75	28	95.81	12-wk rectangle	2-wk rectang	4-Jan	96.61	\$	(964)
SR3Z24	Int rates	P	SOFR rates	8/22/23	S	95.65	6	95.83	27	94.61	9-mo rectangle	1-mo rectang	29-Aug	95.715	\$	(1,005)
SR3U23	Int rates	P	SOFR rates	4/14/23	S	95.230	8	95.410	36	94.310	Major trend still dov	6-wk desc tri	25-Apr	95.28	\$	(1,040)
TNU23	Int rates	P	Ultra 10-Yr Notes	8/3/23	S	115^09	2	116^02	26	TBD	9-mo "M"	9-mo "M"	4-Aug	115^30	\$	(1,322)
SR3Z24	Int rates	T	SOFR rates	11/3/23	L	95.615	7	95.43	32	95.97	4-mo wedge	1-wk hook bott	9-Nov	95.51	\$	(1,872)
TNU23	Int rates	T	Ultra 10-Yr Notes	8/3/23	S	115^09	3	116^02	39	TBD	9-mo "M"	9-mo "M"	4-Aug	115^30	\$	(1,984)

SR3Z24	Int rates	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)
SR3Z24	Int rates	P	SOFR rates	11/3/23	L	95.615	7	95.43	32	96.34	4-mo wedge	4-wk hook bott	9-Nov	95.43	\$	(3,272)
LEG23	Livestock	T	Live Cattle	12/21/22	L	157.35	4	155.40	31	164.25	8-mo asc tri	8-wk asc tri	2-Jan	157.10	\$	(420)
LEG23	Livestock	P	Live Cattle	12/21/22	L	157.35	4	155.40	31	164.25	8-mo asc tri	8-wk asc tri	2-Jan	156.75	\$	(980)
GCG23	Metals	P	Gold Micros	11/4/22	L	1699.20	10	1657.40	39	Open	rectangle bear tra	chair & ottc	17-Jan	1914.8	\$	21,560
Gold/Yen	Metals	T	GCM23 futures	3/13/23	L	1931.8	10	251050	15	270880	lead to Yen @ 255	11-mo asc tr	14-Apr	2025.4	\$	9,330
GCG23	Metals	T	Gold	11/23/22	L	1741.3	7	1716.30	17	1863.4 r		Retest 18 DM	4-Jan	1863.4	\$	8,547
HGH23	Metals	T	Copper	1/9/23	L	397.80	1	391.40	16	429.40	Possible 6-mo hor	10-wk C&H	18-Jan	429.4	\$	7,985
Gold/Yen	Metals	P	GCM23 futures	3/13/23	L	1931.8	10	251050	15	270880	lead to Yen @ 255	11-mo asc tr	19-Apr	1991.6	\$	5,951
HGH23	Metals	T	Copper	1/9/23	L	397.80	1	391.40	16	TBD	Possible 6-mo hor	10-wk C&H	27-Jan	420.3	\$	5,625
MGCJ23	Metals	P	Gold Micro	1/6/23	L	1889.2	10	1862.40	26	1949.40	Major trend	unning wedge	2-Feb	1927.2	\$	3,771
Gold/Yen	Metals	P	J7M23 futures	3/13/23	S	0.07623	4	251050	15	270880	Spread t0 Gold	11-mo asc tr	19-Apr	0.07483	\$	3,484
PLJ23	Metals	T	Platinum	1/6/23	L	1061.8	4	1039.7	44	1159.70	8-wk rectangle	8-wk rectangle	13-Jan	1078.4	\$	3,301
GLD	Metals	P	Gold ETF	11/14/23	L	181.87	1200	178.77	37	Open	Retest of chaanne	test of chan	11-Dec	184.14	\$	2,724
PLJ24	Metals	T	Platinum	9/15/23	L	933.70	6	922.40	33	998	ossible H&S botto	Possible RS	21-Sep	942.6	\$	2,640
MGCJ23	Metals	T	Gold Micro	1/11/23	L	1892.1	12	1872.7	23	TBA r	8-wk running wedge	8-wk running we	31-Jan	1914.1	\$	2,604
GCM23	Metals	T	Gold micros	4/4/23	L	2013.4	20	1992.8	40	TBD	Major trend	3-wk pennan	8-Apr	2024.8	\$	2,220
Gold/Yen	Metals	T	J7M23 futures	3/13/23	S	0.07623	4	251050	15	270880	Spread t0 Gold	11-mo asc tr	14-Apr	0.07565	\$	1,432
GCI24	Metals	T	Gold	11/28/23	L	2074	1.3	2048	34	2247	Poss massive C&H	5-mo inv H&S	4-Dec	2076.4	\$	221
GLD	Metals	P	Gold etf	10/31/23	L	184.14	400	176.72	29	Open	5+ mo channel	ible multi yr	8-Nov	181.387	\$	(1,101)
SLV	Metals	P	Silver etf	10/31/23	L	20.91	2800	19.87	29	Open	Major trend	es 9-wk inv H	10-Nov	20.382	\$	(1,478)
GCM23	Metals	P	Gold micros	4/4/23	L	2025.2	12	1992.8	39	2148.0	Major trend	3-wk pennan	9-Apr	2011.2	\$	(1,716)
HGU23	Metals	T	Copper	8/1/23	L	398.10	2	391.90	31	TBD	5-wk sym tri	5-wk sym tri	1-Aug	393.8	\$	(2,160)
GCM23	Metals	T	Gold micros	4/12/23	L	2026.40	16	2001.80	39	TBD	Major trend	complete pen	14-Apr	2013.2	\$	(2,161)
MGCZ23	Metals	T	Gold Micros	9/20/23	L	1965.20	15	1947.40	27	TBD		Trendline brea	21-Sep	1947.3	\$	(2,730)
SIN23	Metals	LT	Silver micros	4/20/23	L	25.610	4	24.860	30	Open	30-mo channel	Retest	25-Apr	24.86	\$	(3,016)
GCI24	Metals	P	Gold	11/28/23	L	2074	1.0	2039	34	Open	Poss massive C&H	5-mo inv H&S	8-Dec	2043	\$	(3,145)
GCI24	Metals	T	Gold	12/22/23	L	2085.5	1.4	2056.6	40		40-mo inv cont. H&S	no inv cont. H&S				
LCFH24	Softs	T	Coffee Robusta	12/11/23	L	2533.0	4	2489.0	18	2821.00	5-mo inv cont H&S	no inv cont H	15-Dec	2821	\$	11,520
LCCN23	Softs	T	Cocoa London	4/6/23	L	2173	8	2131	40	2298	Parabolic trend	Pennant	25-Apr	2271	\$	9,731
CCZ23	Softs	T	Cocoa NY	7/25/23	L	3441	6	3377	38	3577	Parabolic trend	3-wk pennan	27-Jul	3577.0	\$	8,128
LCCZ23	Softs	T	London Cocoa	8/29/23	L	2812	4	2759	27	2959	Major trend	8-wk running we	31-Aug	2959	\$	7,415
LCFU23	Softs	T	London Coffee	6/28/23	S	2649	5	2722	36	2556		3-wk H&S to	29-Jun	2556	\$	4,620
LCFU23	Softs	P	London Coffee	6/28/23	S	2649	5	2722	36	2403		3-wk H&S to	7-Jul	2571	\$	3,870
LSUZ23	Softs	P	London Sugar	9/4/23	L	715.1	3	695.4	29	788.4	4-mo inv. H&S	5-mo inv. H&S	25-Sep	722.6	\$	1,109
SBK22	Softs	T	Sugar #11	1/30/23	L	19.76	5	19.14	34	23.38	16-mo rect on -05	new high on S	6-Feb	19.77	\$	26
LSUZ23	Softs	T	London Sugar	9/14/23	L	729.50	5	719.70	24	788.4	4-mo inv. H&S	ndary compl	15-Sep	729.5	\$	(25)
SBK22	Softs	P	Sugar #11	1/30/23	L	19.76	5	19.14	34	24.24	16-mo rect on -05	new high on S	6-Feb	19.70	\$	(361)

