16.9% MidMicro Model Portfolio Futures Margin Trades (Not Commodities) Sorted by Profit ratio	Market Trend (Long/Short)	Original or Roll-over Date Trade Opened	CTG Fills Trade Price	Last Market Price	(Commissions are minimal but not deducted) Open Home Run Trades Sorted by P&L	Initial Margin (As of 11/25/2020) Rule 15c3-1	Aggregated Closed Profit
Mar Australian Dollar (e-micro)	Long	11/30/20	**73.47**	**77.08**	361.40	268.00	129.00
Mar British Pound (e-micro)	Long	11/30/20	**133.39**	**138.59**	205.94	330.00	174.00
Mar Canadian Dollar (e-micro)	Long	11/30/20	**77.010**	**78.360**	131.00	160.00	82.00
Mar Corn (e-mini)	Long	10/30/20	**415.00**	**424.00**	342.50	220.00	
Mar Crude Oil Futures (e-micro)	Long	11/30/20	**40.00**	**41.00**	200.00	330.00	96.00
Apr Gold (e-micro)	Long	12/30/20	**1872.20**	**1899.60**	273.20	1,518.00	168.00
Mar Russell 2000 (e-micro)	Long	11/30/20	**1840.40**	**1874.00**	621.00	715.00	980.00
Mar Japanese Yen (e-micro)	Long	11/30/20	**96.295**	**96.800**	74.37	399.00	(151.00)
Mar S&P 500 (e-micro)	Long	11/30/20	**3627.00**	**3718.75**	654.25	1,320.00	839.00
Mar Soybean (e-mini)	Long	10/7/20	**1015.00**	**1111.00**	1,337.50	396.00	
Mar Wheat (e-mini)	Long	10/14/20	**609.75**	**648.00**	153.75	440.00	175.00
Open Home Run Margin Trade in progress 2020 / open trade profit						6,948.00	margin
Profit factor / ave winner/ave loser x # of winners / # of losers						47,700.00	15X margin

Open Trades	
losers:	13
ave loser:	$
winners:	11
ave winner:	$ 266.00
ave loser:	#DIV/0!
% winners:	100.00%
% losers:	0.00%
Profit factor:	**#DIV/0!**

P&L Open Trades	Margin Requirement
$ 2,227.00	$ 5,911.00

P&L Closed Trades	15 Margin Requirement
$ 2,231.00	$ 17,700.00

P&L Open + Closed Trades
$ 8,501.00

Maximum Drawdown %

Profit in 2020
27.5%

Profit since inception
27.5%

16.9% MidMicro Trade Equity	Trading P/L + Margin	Monthly Change Plus/Minus	Weekly Aver Gain/DD %
11/27/20	$ 21,545.39	$ 2,250.99	13.00%
12/4/20	$ 21,894.74	$ 689.48	3.24%
12/11/20	$ 21,838.61	$ (356.13)	-0.12%
12/18/20	$ 22,916.89	$ 1,868.25	0.80%
12/25/20	$ 23,254.24	$ 309.36	1.35%
1/1/21	**$ 24,234.99**	$ 980.75	4.23%