16.9k MidMicro Model Portfolio Futures Margin Trades (Not Commodities) Sorted by Profit Ratio	Market Trend (Long/Short)	Original or Roll-over Entry Date	CTG Fifth Trade Entry Date	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 Is 5,000	Aggregated Closed Profit
Mar Australian Dollar (e-micro)	Long	11/30/20	**73.47**	**76.08**	212.48	268.00	139.00
Mar British Pound (e-micro)	Long	11/30/20	**133.39**	**139.52**	139.06	330.00	174.00
Mar Canadian Dollar (e-micro)	Long	11/30/20	**77.010**	**78.075**	152.50	160.00	82.00
Mar Corn (e-mini)	Long	10/30/20	**411.50**	**421.00**	177.50	220.00	
Mar Crude Oil (e-mini) (e-micro)	Long	11/30/20	**40.00**	**41.00**	100.00	1,000.00	96.00
Apr Gold (e-micro)	Long	12/30/20	**1872.20**	**1887.60**	152.00	1,518.00	168.00
Mar Russell 2000 (e-micro)	Long	11/30/20	**1840.40**	**2022.00**	761.00	715.00	980.00
Mar Japanese Yen (e-micro)	Long	11/30/20	**96.295**	**96.385**	37.50	399.00	(151.00)
Mar S&P 500 (e-micro)	Long	11/30/20	**3627.00**	**3696.00**	335.00	1,320.00	809.00
Mar Soybeans (e-mini)	Long	10/7/20	**1015.00**	**1054.00**	1,110.00	399.00	
Mar Wheat (e-mini)	Long	10/14/20	**609.75**	**627.00**	86.25	400.00	175.00
Average Profit Per Trade in Instances With Open Trade profit						5,900.00	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:	$ 309.58
ave loser:	#DIV/0!
% winners:	100.00%
% losers:	0.00%
Profit factor:	**#DIV/0!**

P&L Open Trades		Margin Requirement
$	2,167.25	$ 5,911.75
P&L Closed Trades		**15 Margin Requirement**
$	3,231.00	$ 17,700.00
P&L Open + Closed Trades		
$	5,521.75	

Maximum Drawdown %

Profit in 2020
22.3%

Profit Since Inception
22.3%

16.9k MidMicro Trade Equity	Trading (P&L + Margin)	Nearly Chance Plus/Minus	Weekly Aug Gain/DD %
11/27/20	$21,265.29		
11/27/20	$21,265.29	$ 2,250.89	13.59%
12/4/20	$21,954.74	$ 689.48	3.24%
12/11/20	$21,089.61	$ (864.13)	-4.12%
12/18/20	$22,564.86	$ 1,468.25	6.80%
12/25/20	**$21,954.29**	$ 309.38	1.39%