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 Value	(Commissions are minimal but not deducted) Open Home Run Trades Sorted by Total P&L	Initial Margin (As of 11/25/2020) Rule Is Not Exceeded	Aggregated Closed Profit
Mar Australian Dollar (e-micro)	Long	11/30/20	**73.67**	**77.03**	336.00	264.00	126.00
Mar British Pound (e-micro)	Long	11/30/20	**133.35**	**135.68**	146.06	330.00	174.00
Mar Canadian Dollar (e-micro)	Long	11/30/20	**77.010**	**78.880**	186.00	160.00	82.00
Mar Corn (e-mini)	Long	10/30/20	**411.50**	**456.25**	403.75	220.00	
Mar Euro FX (e-micro)	Long	11/30/20	**1.1835**	**1.1866**	186.50	264.00	96.00
Apr Gold (e-micro)	Long	12/30/20	**1872.20**	**1939.70**	2270.00	1,518.00	168.00
Mar Russell 2000 (e-micro)	Long	11/30/20	**1840.40**	**2009.50**	1,384.50	715.00	980.00
Mar Japanese Yen (e-micro)	Long	11/30/20	**96.295**	**96.300**	0.62	396.00	(151.00)
Mar S&P 500 (e-micro)	Long	11/30/20	**3627.00**	**3817.50**	915.00	1,320.00	839.00
Mar Soybean (e-mini)	Long	10/7/20	**1035.50**	**1074.75**	1,966.25	396.00	
Mar WTI Crude Oil (e-micro)	Long	10/14/20	**40.75**	**42.75**	140.00	264.00	176.00
Sum of Open Home Run Trade in Jnuary 2020 = open trade profit						6,968.00	**Overall**
Profit factor= ave winner/ave loser x # of winners/ # of losers						47,730.00	**Gross margin**

Open Trades	
Trades:	11
Wins:	9
Losers:	1/2
ave winner:	$ 520.39
ave loser:	$ (320.00)
% winners:	90.91%
Profit Factor:	14.61

P&L Open Trades	Margin Requirement
$ 6,968.00	$ 5,911.00

P&L Closed Trades	10 Margin Requirement
$ 3,231.00	$ 17,730.00

P&L Open + Closed Trades
$ 7,130.00

Maximum Drawdown %

Profit to 2020
27.5%

Profit Close Scalpter
30.8%

16.9k MidMicro Trade Equity	Trading P&L + Margin	Equity Change Plus/Minus	Weekly Aver Gain/DD %
11/27/20	$ 21,931.25		
12/4/20	$ 24,191.25	$ 2,260.00	13.00%
12/11/20	$ 21,894.74	$ 689.48	3.24%
12/11/20	$ 21,208.61	$ (686.13)	-3.12%
12/18/20	$ 22,916.86	$ 1,868.25	8.80%
12/25/20	$ 23,254.24	$ 309.38	1.35%
1/1/21	$ 24,234.99	$ 980.75	4.23%
1/8/21	$ **24,861.99**	$ 628.00	2.60%