

The following performance summary from Trade Station reflects hypothetical results from trading systems created by Optimized Trading LLC. This applies to all pages of the report. These hypothetical returns and graphs are based on \$25,000 account size trading one contract per position. A \$6 round turn commission cost is applied to the calculations. The monthly subscription fee is not included in the hypothetical performance report. These fees vary among systems and should be considered when evaluating the results.

*HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS. NO REPRESENTATION IS BEING MADE AN ALGORITHMIC TRADING SYSTEM WILL GENERATE INCOME OR GUARANTEE A PROFIT. THERE IS SUBSTANTIAL RISK OF LOSS IN FUTURES TRADING AND IT IS NOT SUITABLE FOR EVERYONE.

TradeStation Strategy Performance
Reportstoploss_hr_es_V2, @ES, 1440 min., 10/29/2001 5:00:00 PM - 10/29/2021
5:00:00 PM**TradeStation Periodical Returns: Annual****Mark-To-Market Period Analysis:**

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	\$47,200.00	8.79%	1.77	56	73.21%
1/1/2021	\$37,800.00	6.92%	1.65	53	73.58%
1/1/2020	\$55,882.50	11.40%	2.22	53	77.36%
1/1/2019	\$53,835.00	12.34%	56.79	33	90.91%
1/1/2018	\$42,222.50	10.71%	100.00	29	100.00%
1/1/2017	\$34,737.50	9.66%	34.16	50	96.00%
1/1/2016	\$46,030.00	14.69%	8.50	64	92.19%
1/1/2015	\$39,307.50	14.34%	31.29	38	94.74%
1/1/2014	\$15,610.00	6.04%	5.29	25	88.00%
1/1/2013	\$27,160.00	11.74%	40.08	34	88.24%
1/1/2012	\$32,152.50	16.14%	8.66	46	82.61%
1/1/2011	\$17,290.00	9.51%	2.90	41	85.37%
1/1/2010	\$19,827.50	12.23%	3.50	35	82.86%
1/1/2009	\$31,057.50	23.71%	6.40	49	85.71%
1/1/2008	\$70,240.00	115.59%	17.22	55	98.18%
1/1/2007	\$21,600.00	55.15%	16.46	26	92.31%
1/1/2006	\$9,342.50	31.32%	2.00	33	75.76%
1/1/2005	\$3,712.50	14.22%	1.42	37	67.57%
1/1/2004	\$1,112.50	4.45%	4.37	4	75.00%

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
1/1/2021 - Today	\$37,800.00	6.92%	1.65	53	73.58%
1/1/2020 - 1/1/2021	\$93,682.50	19.11%	1.90	106	75.47%
1/1/2019 - 1/1/2021	\$147,517.50	33.80%	2.40	138	78.99%
1/1/2018 - 1/1/2021	\$189,740.00	48.14%	2.81	167	82.63%
1/1/2017 - 1/1/2021	\$224,477.50	62.45%	3.11	217	85.71%
1/1/2016 - 1/1/2021	\$270,507.50	86.31%	3.45	279	87.81%
1/1/2015 - 1/1/2021	\$309,815.00	113.03%	3.77	317	88.64%
1/1/2014 - 1/1/2021	\$325,425.00	125.89%	3.82	342	88.60%
1/1/2013 - 1/1/2021	\$352,585.00	152.41%	4.04	376	88.56%
1/1/2012 - 1/1/2021	\$384,737.50	193.16%	4.20	419	88.07%
1/1/2011 - 1/1/2021	\$402,027.50	221.02%	4.11	459	87.80%
1/1/2010 - 1/1/2021	\$421,855.00	260.30%	4.07	494	87.45%
1/1/2009 - 1/1/2021	\$452,912.50	345.71%	4.18	542	87.45%
1/1/2008 - 1/1/2021	\$523,152.50	860.91%	4.56	597	88.44%
1/1/2007 - 1/1/2021	\$544,752.50	1,390.83%	4.68	623	88.60%
1/1/2006 - 1/1/2021	\$554,095.00	1,857.82%	4.52	656	87.96%
1/1/2005 - 1/1/2021	\$557,807.50	2,136.17%	4.37	692	86.99%
1/1/2004 - 1/1/2021	\$558,920.00	2,235.68%	4.37	696	86.93%

1/1/2003 - 1/1/2021	\$558,920.00	2,235.68%	4.37	696	86.93%
1/1/2002 - 1/1/2021	\$558,920.00	2,235.68%	4.37	696	86.93%
1/1/2001 - 1/1/2021	\$558,920.00	2,235.68%	4.37	696	86.93%

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Equity Curve Line - @ES 1440 min.(10/29/2001 17:00 - 10/29/2021 17:00)

