

Risk & hypothetical performance disclosures

Added 21 August 2026 for the public website distribution copy. The original research pages remain unchanged; this addendum provides the risk and hypothetical-performance disclosures applicable to the quantitative historical, simulated and backtest-derived material that follows.

MATERIAL ASSUMPTIONS / RESULT CLASSIFICATION

Material assumptions: Version 1 is an end-of-day structural research test, not a customer-account or account-return simulation. Hit-ratio metrics use neither an initial account balance nor a profit-reinvestment assumption. Unless a specific historical comparison states otherwise, the V1 baseline excludes commissions, slippage, market impact, intraday event ordering, complete stop/break-even/trailing logic and full APS integration. No management or incentive fees are modelled because no managed customer account is represented.

RISK DISCLOSURE

Futures and forex trading contains substantial risk and is not for every investor. An investor could potentially lose all or more than the initial investment. Risk capital is money that can be lost without jeopardizing ones financial security or life style. Only risk capital should be used for trading and only those with sufficient risk capital should consider trading. Past performance is not necessarily indicative of future results.

HYPOTHETICAL PERFORMANCE DISCLAIMER

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 TO 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.



PUBLIC EXECUTIVE OVERVIEW · VERSION 1.2

Institutional Trading Decision & Risk Framework

Public summary of the documented research state, the APS Risk Layer, the development path from Version 1 to Version 2 and the planned subsequent live-validation stage.

Status: 19 August 2026 · Plagge Consulting · Andreas Plagge

Purpose of this document

This Executive Overview is designed to explain, in compact form, what exists today, which results are documented, which limitations apply and how the path from technical revalidation to later real-market execution and a transferable operating unit is intended to work. It is neither an offering memorandum nor a promise of returns.

1 · PROJECT IN ONE VIEW

A research and risk framework - not a single indicator

The Institutional Trading Decision & Risk Framework is designed as a deterministic, modular core for systematic capital-market processes. It separates research, decision logic, execution, risk governance and evidence so that each layer can be reviewed on its own. The current project state consists of a broad Version 1 reference core and a separately developed APS Risk Layer. Version 2 is intended to reproduce this existing substance independently, add chronologically correct intraday execution and test costs, robustness and APS integration under clearly defined conditions.

17

years of data
2009–2025

94

real instruments
11 market segments

60

oscillators
23 original · 28 variants · 9 proprietary

5,640

systematic individual tests
94 × 60

11.3m

documented trade events

360

control tests
6 synthetic control series
different trend regimes

Important classification

5,640 tests are real individual test runs, but not 5,640 statistically independent experiments. Markets, indicator families and the shared rule architecture create dependencies. The breadth is informative; it must not be mistaken for 5,640 independent confirmations.

Uniform test matrix

94 real instruments + 6 synthetic control series = 100 price series. Across 60 oscillators: 6,000 test combinations (5,640 real + 360 control).

2 · SYSTEM ARCHITECTURE

The value lies in the chain, not in one component

The transferable substance is the interaction of data, deterministic rules, a broad test matrix, execution logic, risk governance and documentation. A later buyer or partner should be able to isolate each layer, test it separately and identify which layer is responsible for a result.

Architecture: six distinct responsibilities

01	Data	Historical market data, quality, provenance and later exact intraday chronology
02	Research	Uniform tests across markets and oscillators plus synthetic control series
03	Decision Core	Versioned rules translate market structure and analysis values into deterministic decisions
04	Execution	Entry, target, stop, break-even, trailing, sequence, costs and slippage
05	APS Risk Layer	Position sizing, protection, warning states, de-escalation and controlled restart
06	Evidence & Reporting	Data state, rules, test conditions, versions and known limitations remain traceable

Decision Core

The Decision Core does not primarily evaluate absolute indicator levels. It processes the change dynamics of sequential values through a deterministic difference chain. The library of 60 oscillators is therefore used not only as a signal source but also as a robustness instrument: if the core behaves similarly across many different oscillator families, the result is less dependent on one specific indicator choice.

3 · VERSION 1 EVIDENCE

What the documented values mean - and what they do not mean

Version 1 is a broad structural test on daily data. One central metric is the hit ratio: number of winning trades divided by number of losing trades. It has no unit. A value of 1.0 means equal numbers of winners and losers. The documented median across the 60 oscillators is 1.5725 for real markets and 0.6012 for the identically treated synthetic control group.

Observation	Real markets	Synthetic controls
Median hit ratio	1.5725	0.6012
Tests below 1.0	0 of 5,640	346 of 360
Interpretation	more winners than losers	more losers than winners

Hit ratio is not profit factor

The hit ratio counts winners and losers. The monetary profit factor compares gross profits with gross losses. A strategy can win often and still have a weak monetary payoff if average losses are substantially larger than average wins.

Limits of Version 1

Daily data do not always reveal the sequence in which entry, target, stop, break-even or trailing levels were reached. Version 1 therefore should not be read as a complete intraday P&L simulation. Chronological intraday data, execution costs, slippage and the full APS integration belong to Version 2.

Design of the synthetic control group

The six control series are independent synthetic OHLC paths with different parameters for trend drift, trend switching, persistence and noise. They range from near-pure noise to very high trend persistence and are therefore aligned with the trend-following - not mean-reverting - Version 1 logic.

R1-R6 Efficiency Ratio: $\approx 0.001 \cdot 0.02 \cdot 0.15 \cdot 0.31 \cdot 0.52 \cdot 0.87$

HYPOTHETICAL / SIMULATED RESULTS - See compliance addendum on page 1.

4 · APS RISK LAYER

Risk governance above an existing trading logic

The Angriffsplan-Strategie (APS) does not decide what to trade or whether a market is long or short. It addresses two questions left open by a signal system: how much exposure is allowed and how long an increased exposure may remain active. Its documented development line runs from an early risk-manager prototype in 2013 to a 16-instrument portfolio version in 2020.

Stage model	Exposure and target path are released in defined stages.
High-watermark protection	Achieved plan equity becomes a dynamic protection reference.
Warning system	The remaining buffer is translated into states from information to mandatory stop.
Tactical governance	Documented rules cover preparation, reduction, pauses, exceptional states and restart.

One historical paired APS path - correctly classified

The following 81-trade comparison from 2019 illustrates the mechanism of the protected APS variant. It is a single historical paired path and not proof of universal superiority.

Metric	Conventional	Protected APS
Ending profit	€3,391.96	€5,446.04
Profit factor	1.31569	1.46985
Maximum interim capital decline	€1,867.54	€1,773.50

HYPOTHETICAL / SIMULATED RESULTS - See compliance addendum on page 1.

5 · VERSION 2 VALIDATION PATH

The next phase is not about adding features first

The first task is to preserve the existing reference state and reproduce it independently. Only after the new implementation matches or explains the reference results should additional realism and new modules be introduced. This prevents improvements, errors and architectural changes from being mixed together.

01	Freeze reference	Preserve data, rules, parameters and reference outputs.
02	Independent reimplementation	Rebuild the same logic in a testable code base and compare result by result.
03	Intraday chronology	Resolve the actual order of entry, target, stop, break-even and trailing events.
04	Economic realism	Add commissions, slippage and alternative risk rules as separate measurable effects.
05	APS integration	Measure the incremental contribution of progression, protection, warning and reset logic against the same raw trade path.
06	New data	Use out-of-sample and walk-forward windows that were not used to develop the same rules. Only after this stage does a separate live-validation phase become meaningful.

6 · DOCUMENTATION & TRACEABILITY

A result should remain traceable to its origin

A professional reviewer needs more than a headline number. For each material result, it should remain possible to determine which data were used, which rules and parameters applied, which implementation version produced the output, what test was run and which limitations were known at that time. Documentation is therefore part of the product architecture, not a later presentation layer.

Data	Rules	Version	Test	Limitation
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How deeper review can be staged

01	Public	Website, Executive Overview and public methodology notes.
02	Qualified discussion	Current project status and, after case-by-case release, the confidential Version 2 whitepaper.
03	NDA / technical review	Method papers, test definitions, architecture, APS documentation and reproducibility material.
04	Due diligence	Data and validation reports, deviation registers and technical evidence as completed and released.
05	Core IP	Sensitive rules and implementation detail only under the appropriate confidentiality level.

7 · DEVELOPMENT & PUBLICATION HISTORY

Historical sources remain visible - without being confused with today's evidence level

Historical publication record

The three-part TRADERS' series from 2019 documents that the APS concepts were publicly described at that time. These articles are historical primary sources from the perspective of their author; they are not treated as independent validation of today's framework.

Issue	Original title	Subtitle	Magazine pages
05/2019	Erfolgreich mit der Angriffsplan-Strategie	Neuartiges Risiko-Management für Trader	pp. 34–45
06/2019	Performance-Booster: Erfolgreich mit taktischem Risiko-Management	Die nächste Evolutionsstufe für Daytrader	pp. 38–47
07/2019	Optimales Trading-Einkommen: So geht's!	Die Angriffsplan-Strategie in der Praxis	pp. 34–47

Development line

2013 Early risk-manager prototype	2017–2018 Simulations and integrated APS workbooks	2019 Three-part TRADERS' series and historical comparisons	2020 Centralised 16-instrument portfolio version	2026 Framework architecture, independent revalidation and planned live-validation layer
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8 · LIVE VALIDATION & STRATEGIC PATH

After revalidation, the evidence chain is intended to move into real-market execution

Once Version 2 is sufficiently defined and reproducible, a professional trading and research office is planned as an additional validation layer. An approved system version is intended to be used under real market conditions while version, decision, order, fill, fees, risk and outcome remain traceably connected. This live layer does not replace methodological validation; it complements it. The preferred long-term target is a fully transferable operating unit that can be acquired where strategic fit exists. If no suitable transaction emerges, own operation, institutional licensing and a separate retail product remain possible later alternatives. Purchase price, valuation, exit timing and detailed product features are deliberately not pre-committed publicly.

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Risk and status notice

Historical backtests, simulations and comparison paths do not guarantee future results. All statements in this document refer to the explicitly described data, rule and validation state. The framework is under development and is not presented here as a fully validated production system.

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Editorial responsibility & AI transparency

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