

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 1.4

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: 16 September 2026 · Plagge Consulting · Andreas Plagge

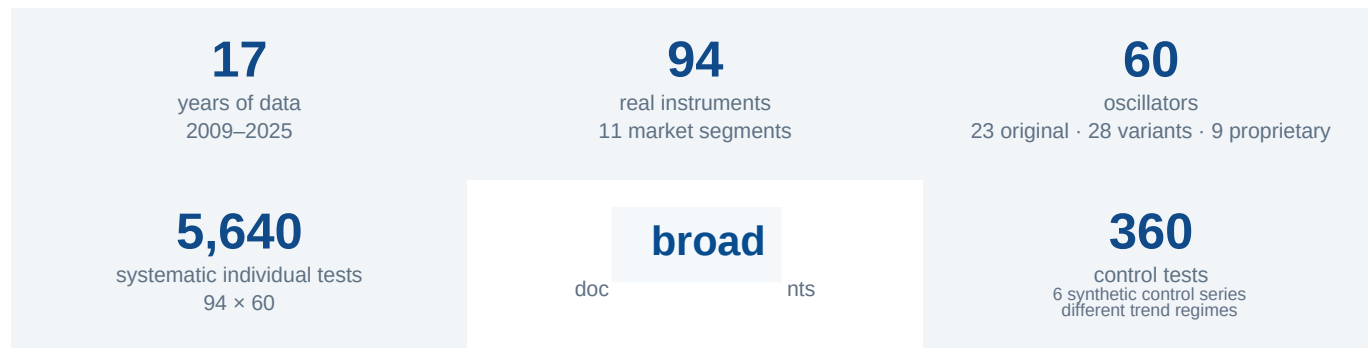
Purpose of this document

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.



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 historical structural review shows - and what it does not

Historical structural comparison - detailed values currently not public

Version 1 remains a broad structural test on daily data. The real-market test matrix and the identically processed synthetic control group showed different structures in the documented research record. The specific historical comparison values are not carried forward in the public layer for now, until data provenance, reproduction and disclosure status are documented together for the relevant evidence item.

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

Historical APS comparison - mechanics without public detailed values

A documented 81-trade path from 2019 compares a conventional evaluation with a protected APS variant. It shows that exposure and protection logic can change the result and drawdown profile of a specific path. The exact historical result, profit-factor and decline values remain in the internal versioned record and will only be carried forward publicly after renewed reproduction and a clarified disclosure status.

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

5 · VERSION 2 REVIEW PATH

A condensed view of the same revalidation path

Steps 01–06 are not a fourth roadmap. They condense the technical work packages P0–P7, the formal validation gates G1–G7 and the public project phases. The mapping is therefore stated directly in each row.

01	Freeze the reference state	P0 · G1 · Phase 1. Freeze data, rules, parameters and reference outputs unambiguously.
02	Data quality & replication	P1–P2 · G2 · Phase 1. Validate intraday data and reproduce Version 1 independently against the reference state.
03	Intraday sequence	P3 · G3 · Phase 2. Resolve entry, target, stop, break-even and trailing chronologically.
04	Add economic realism	P4 · G4 · Phase 2. Add protection rules, commissions and slippage as separately measurable effects.
05	Control groups & APS separately	G5 · Phase 3A and P5 · G6 · Phase 3B. Broaden null models and isolate APS under identical conditions.
06	New data & walk-forward	P6 · G7 · Phase 4. Test rules outside their development data and in rolling forward windows.

P7 is product-oriented follow-on work for API, help and reporting after the core has stabilised. Real-market execution remains separate: it follows as operational Phase 5 after a sufficiently defined Version 2 and sits outside G1–G7.

6 · DOCUMENTATION & TRACEABILITY

A result should remain traceable to its origin

A professional reviewer needs more than a headline number. For each material result, the underlying data, rules, versions, tests and known limitations should remain traceable. Documentation is therefore part of the product architecture.

Data	Rules	Version	Test	Limitation
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Master model: six review stages (0-5)

0	PUBLIC · Orientation	Website, Executive Overview, Evidence Brief, Evidence Map, project status and methodology.
1	QUALIFICATION · Strategic fit	Clarify use case, institution type, technical environment and review priorities.
2	CONFIDENTIALITY · NDA & targeted deepening	Release selected confidential existing material without opening the complete core IP.
3	TECHNICAL REVIEW · Reproducibility & architecture	Review test definitions, architecture and completed replication and validation reports against concrete questions.
4	DUE DILIGENCE · Rights, data, code & handover	Review IP chain, data rights, third-party components, security, documentation and transferability.
5	STRATEGIC DECISION · Structure	Define partnership, investment, acquisition or option, including rights, handover and economic terms.

This 0–5 model is identical to the master on review-process.php; the documents page uses the same stages and terminology.

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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