Strategy 0.206564

DAX Index DE40

SYSTEMATIC TRADING PROGRAMME

Strategy 0.206564

DAX (DE40) · INTRADAY BREAKOUT

Confidential — Investor Information
Product Sheet · Issued 7 August 2026

Track record 4 Jun 2025 – 3 Aug 2026 (14 months)
Instrument DAX (DE40) index CFD
Risk model 1% of account equity per trade, fixed
Basis Standalone $100,000 account (see Section 06)
Style Intraday breakout, algorithmic exits

+14.18%	3.81%	3.72	2.11
NET RETURN 14 months, compounded	MAX DRAWDOWN peak to trough, closed equity	CALMAR RATIO return ÷ max drawdown	SHARPE RATIO Sortino 5.54

01 STRATEGY PROFILE

PARAMETER	DETAIL	PARAMETER	DETAIL
Instrument	DAX (DE40) index CFD	Risk per trade	1% of equity, fixed
Approach	High–low breakout	Exits	Rule-based algorithmic exit, profit target and trailing stop
Direction	Long and short	Average hold	1h 20m (median 36m)
Trade frequency	5.9 trades per month	Market exposure	1.07% of elapsed time
Session	24h, no session filter	Capacity	See Section 05 — up to $955,000 at 1% risk
Leverage used	Position-sized to risk, not notional	Overnight exposure	Rare — intraday by design

02 PERFORMANCE — STANDALONE $100,000 ACCOUNT

Strategy Section 06 sets out how the record was reconstructed from the underlying account statement and how it was validated.

METRIC	STRATEGY	DAX BUY & HOLD	EDGE
Net return over the period	**+14.18%**	+6.41%	**2.2x**
Closing balance from $100,000	**$114,179**	$106,410	—
Maximum drawdown	**3.81%**	19.12%	**5.0x lower**
Calmar ratio (return ÷ max DD)	**3.72**	0.34	**11x**
Time exposed to the market	**1.07%**	100%	**93x lower**
Profitable months	**12 of 15**	—	**80%**

Benchmark measured on the same dates, from the account's own DE40 quotes: 24,335 on 4 June 2025 to 25,896 on 3 August 2026. Buy-and-hold drawdown is the DAX maximum drawdown over the 2025–26 period. Market exposure is measured against elapsed calendar time; against DAX cash-session hours only it is 2.6%. Sharpe 2.11 and Sortino 5.54 are annualised from the 15 monthly returns of the reconstructed account, gross of any risk-free rate.

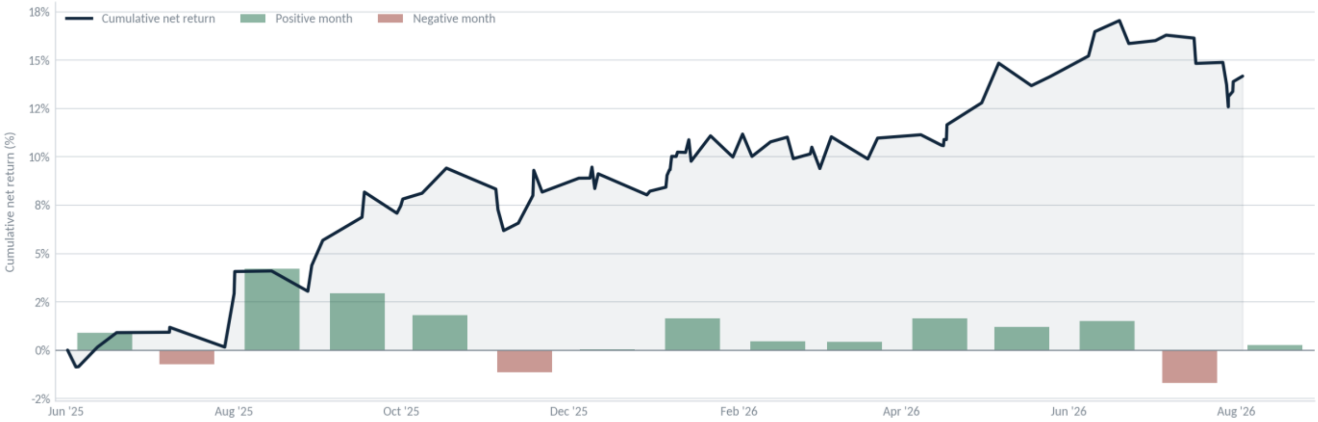
RETURN GENERATED PER UNIT OF DRAWDOWN RISK (CALMAR)

CAPITAL EXPOSED TO MARKET RISK

Equity Curve & Trade Analysis

STRATEGY 0.206564 · DAX (DE40) Data as at 6 August 2026

03 EQUITY CURVE



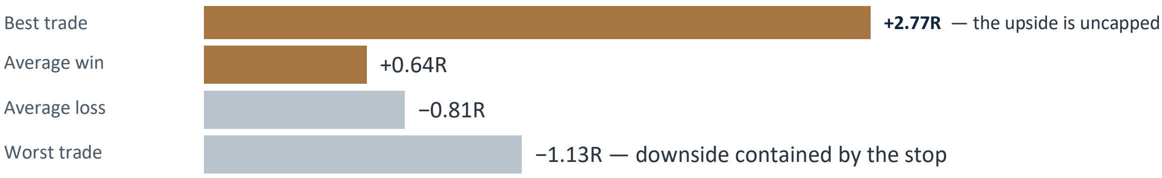
Reconstructed standalone account. Cumulative net return of the 82 trades at a fixed 1% risk, compounding from $100,000, with each month's contribution shown as a bar. 12 of 15 months were profitable; the best month returned +4.22% and the weakest −1.70%. Every point on this curve reconciles to Appendix A.

04 TRADE ANALYSIS

ACTIVITY	VALUE	PROFITABILITY	VALUE
Total trades	82	Profit factor	**1.59**
Win rate	**67% (55 / 82)**	Expectancy per trade	+$173 / +0.17R
Long trades	51, 73% win rate	Average win	+$695 / +0.64R
Short trades	31, 58% win rate	Average loss	−$890 / −0.81R
Longest winning run	6 trades	Best trade	+$2,773 / +2.77R
Longest losing run	3 trades	Worst trade	−$1,309 / −1.13R

Asymmetric payoff

The trailing exit is designed to cut losers at a defined stop and let winners extend well beyond it. The result is a payoff profile in which the largest gain is more than twice the size of the largest loss, while the loss side stays tightly bounded by the 1% risk rule.



> **Why this matters.** A 1% risk cap converts every trade into a known, identical unit of exposure before the outcome is known. Losses are therefore bounded by design and the largest single loss in 14 months cost −$1,309, while the best trade returned +$2,773. Consistency of loss size, not size of win, is what produces the 3.81% maximum drawdown.

Risk Control & Basis of Preparation

STRATEGY 0.206564 · DAX (DE40)

Data as at 6 August 2026

05 RISK CONTROL

CONTROL	IMPLEMENTATION
Position sizing	Every position sized so that a full stop-out costs 1% of current equity. Size adjusts to volatility; risk does not.
Stop placement	A protective stop is attached at entry on every trade. No position is held without one.
Exit discipline	Rule-based algorithmic exit, profit target and trailing stop — all rule-driven. No discretionary overrides, no averaging down, no martingale.
Overnight and weekend risk	Average hold 1h 20m; the strategy is out of the market 98.93% of the time.
Worst observed sequence	3 consecutive losses, equal to roughly 3% of equity at the 1% risk setting.
Realised stop integrity	The 21 trades that closed at a full-width stop averaged −1.01R; the single worst fill was −1.13R. Slippage past the stop has averaged 1% of the risk unit.
Scalability	Risk per trade is a parameter. Halving it halves both return and drawdown; the Calmar ratio is unchanged.

Maximum deployable capital

Position size is a function of risk and stop distance, not notional exposure, so capacity is set by the point at which the required position would exceed the venue's maximum order size. On this account that limit is 250 lots per position. The binding case is the tightest protective stop the strategy has used (33 points), which demands the largest position for a given risk budget.

RISK PER TRADE	POSITION AT THE 250-LOT CAP	MAXIMUM DEPLOYABLE CAPITAL
1.00% of equity	250 lots	**$955,000**
0.50% of equity	250 lots	**$1.91m**
0.25% of equity	250 lots	**$3.82m**

Halving the risk setting halves both return and drawdown while doubling the capital the strategy can carry; the Calmar ratio is unchanged. These figures are an order-size calculation only. They do not account for slippage, fill quality, market depth at size, or the venue and clearing arrangements a larger allocation would use, and they assume the stop distances observed in the track record. Capacity at size should be confirmed by live execution testing.

06 BASIS OF PREPARATION & VERIFICATION

Source data

The record derives from a Myfxbook account statement for account 51896071 (IC Markets, USD, demo), covering 82 closed DAX (DE40) trades between 4 June 2025 and 3 August 2026. The complete original statement record is reproduced unaltered at Appendix B.

Reconstruction to a standalone account

The source account ran this strategy alongside other programmes, so the account-level percentages reflect a shared capital base rather than this strategy in isolation. To present the strategy on its own terms, each trade was converted into a risk multiple — its profit or loss divided by the capital actually risked on it. Where the statement records the protective stop as placed at entry, that risk is exact (stop distance × lot size × contract value); where the recorded stop had already been trailed, the risk unit is interpolated from the trades either side of it — and then replayed at exactly 1% of a compounding $100,000 balance. Sequence, direction, timing and outcome of every trade are unchanged; only the position size is restated. Appendix A gives the resulting record trade by trade.

Validation

The method is checked against the 21 trades in the statement that closed at a full-width protective stop. Under the reconstruction these return a mean of −1.01R, with the single worst fill at −1.13R — confirming that a full stop-out costs the intended 1% of equity, and quantifying realised slippage past the stop at approximately 1% of the risk unit.

Status of the record

Results were generated on a demonstration account. With an average hold of 1h 20m and no position held through a session gap by design, sensitivity to spread and slippage is low, and the strategy is executed by the same automated logic that would run live. The track record covers 14 months and 82 trades across the 2025–26 DAX trend, including the April 2025 tariff shock, and continues to run forward.

07 PORTFOLIO APPLICATION

This sheet describes a single strategy, presented standalone so that it can be assessed on its own merits and combined by the allocator rather than pre-packaged. Two properties make it useful at portfolio level.

- **Low occupancy.** At 1.07% market exposure the strategy contributes return without consuming portfolio risk budget for most of the calendar, leaving capital free for other programmes.
- **Defined risk unit.** Because every trade is expressed as 1% of equity, the strategy can be dialled to any risk appetite and blended with others on a common scale without re-deriving position sizes. Notional exposure is an output of that calculation rather than an input to it.
- **Known capacity.** Capacity is bounded by order size rather than by strategy behaviour, and is stated explicitly in Section 05 at each risk setting.

Correlation with an allocator’s existing book should be measured on realised trade-level returns rather than assumed from the underlying instrument. Trade-date P&L is available on request for that purpose.

Appendix A — Reconstructed Trade Record

STRATEGY 0.206564 · DAX (DE40)

Data as at 6 August 2026

All 82 trades as they would have run on a standalone $100,000 account at 1% risk per trade, in chronological order. "Lots" is the restated position size, "R" the result as a multiple of the 1% risk unit, and "Balance" the account balance after the trade.

#	DATE	TIME	HELD	DIR	LOTS	R	P&L (USD)	BALANCE
1	04 Jun 25	12:35	24m	Buy	9.67	-0.87	-871	99,129
2	05 Jun 25	11:00	1h 1m	Buy	9.31	+0.02	+15	99,144
3	12 Jun 25	03:50	5h 10m	Sell	20.45	+1.02	+1,009	100,153
4	19 Jun 25	04:04	4h 44m	Sell	20.02	+0.75	+752	100,905
5	08 Jul 25	13:31	31m	Buy	8.00	+0.02	+21	100,926
6	08 Jul 25	16:45	15m	Buy	7.86	+0.25	+253	101,179
7	28 Jul 25	17:24	8m	Sell	24.37	-1.01	-1,022	100,157
8	01 Aug 25	03:26	1m	Sell	24.09	+2.77	+2,773	102,931
9	01 Aug 25	07:00	1h 56m	Sell	24.97	+1.10	+1,136	104,067
10	14 Aug 25	17:45	1h 15m	Buy	8.78	+0.03	+29	104,096
11	27 Aug 25	23:21	0m	Sell	27.24	-1.01	-1,049	103,047
12	29 Aug 25	04:23	5h 25m	Sell	26.13	+1.30	+1,338	104,385
13	02 Sep 25	10:11	2m	Sell	26.10	+1.24	+1,297	105,682
14	16 Sep 25	16:38	25m	Sell	24.36	+1.13	+1,196	106,878
15	17 Sep 25	12:16	1h 26m	Sell	24.69	+1.22	+1,301	108,179
16	29 Sep 25	09:46	20m	Buy	9.83	-1.01	-1,095	107,084
17	30 Sep 25	18:01	59m	Buy	9.67	+0.35	+378	107,462
18	01 Oct 25	12:23	37m	Buy	9.67	+0.33	+358	107,819
19	08 Oct 25	13:51	9m	Buy	10.11	+0.28	+300	108,119
20	17 Oct 25	10:05	4m	Sell	25.51	+1.20	+1,299	109,419
21	04 Nov 25	10:05	20m	Sell	26.55	-0.99	-1,087	108,332
22	05 Nov 25	04:00	45m	Sell	26.68	-0.98	-1,063	107,269
23	07 Nov 25	06:02	16m	Sell	26.31	-1.01	-1,083	106,185
24	12 Nov 25	11:35	3h 25m	Buy	9.84	+0.36	+387	106,573
25	17 Nov 25	20:59	39m	Sell	25.04	+1.34	+1,428	108,000
26	18 Nov 25	04:58	35m	Sell	25.70	+1.21	+1,305	109,305
27	21 Nov 25	06:41	18m	Sell	26.95	-1.03	-1,126	108,179
28	04 Dec 25	10:07	5h 18m	Buy	10.06	+0.66	+718	108,897
29	08 Dec 25	15:08	1h 52m	Buy	9.73	+0.01	+6	108,903
30	09 Dec 25	09:01	1h 15m	Buy	9.65	+0.52	+567	109,470
31	09 Dec 25	17:01	17h 43m	Buy	9.77	-1.01	-1,110	108,361
32	11 Dec 25	15:41	55m	Buy	8.92	+0.71	+765	109,125
33	29 Dec 25	09:27	37m	Buy	10.05	-1.00	-1,092	108,034
34	30 Dec 25	12:06	54m	Buy	9.73	+0.18	+191	108,225
35	05 Jan 26	02:19	5h 42m	Buy	9.90	+0.19	+207	108,432
36	05 Jan 26	17:05	55m	Buy	9.99	+0.57	+614	109,046
37	06 Jan 26	14:15	45m	Buy	10.04	+0.26	+282	109,327
38	06 Jan 26	20:58	2m	Buy	10.13	+0.01	+8	109,336
39	07 Jan 26	09:00	1h 35m	Buy	10.13	+0.63	+691	110,027
40	08 Jan 26	19:56	6h 4m	Buy	10.18	-0.00	-4	110,022
41	09 Jan 26	13:09	51m	Buy	10.17	+0.20	+225	110,247
42	12 Jan 26	10:58	1h 2m	Buy	10.31	-0.02	-18	110,229
43	13 Jan 26	16:00	17m	Buy	10.15	+0.60	+657	110,886
44	14 Jan 26	10:17	2h 3m	Buy	10.20	-1.00	-1,112	109,775
45	21 Jan 26	13:37	17m	Sell	26.40	+1.20	+1,315	111,089
46	29 Jan 26	17:01	4m	Sell	27.35	-0.99	-1,096	109,993
47	02 Feb 26	05:40	23m	Sell	24.79	+1.08	+1,185	111,178
48	05 Feb 26	16:16	4m	Sell	25.06	-1.04	-1,155	110,024
49	12 Feb 26	10:00	1h 1m	Buy	8.82	+0.69	+755	110,778
50	18 Feb 26	12:45	24m	Buy	8.55	+0.22	+243	111,021
51	20 Feb 26	17:01	4m	Buy	8.70	-1.00	-1,115	109,907
52	26 Feb 26	20:37	1h 23m	Buy	9.11	+0.23	+249	110,156
53	27 Feb 26	10:45	15m	Buy	9.19	+0.32	+347	110,503
54	02 Mar 26	09:09	5m	Sell	24.51	-1.00	-1,106	109,396
55	06 Mar 26	13:40	3m	Sell	23.29	+1.50	+1,644	111,040
56	19 Mar 26	20:12	9m	Sell	22.70	-1.03	-1,148	109,892
57	23 Mar 26	09:44	12m	Sell	21.38	+0.98	+1,080	110,971
58	08 Apr 26	03:24	36m	Buy	8.56	+0.16	+173	111,144
59	15 Apr 26	14:46	15m	Buy	7.96	-0.49	-540	110,605
60	16 Apr 26	03:16	5h 44m	Buy	7.88	-0.02	-25	110,579
61	16 Apr 26	13:02	58m	Buy	7.95	+0.29	+319	110,898
62	17 Apr 26	10:54	6m	Buy	8.01	-0.00	-5	110,893
63	17 Apr 26	15:25	22m	Buy	8.01	+0.69	+767	111,660
64	30 Apr 26	07:02	21m	Sell	23.05	+1.02	+1,137	112,797
65	06 May 26	10:50	1h 0m	Buy	8.84	+1.82	+2,053	114,850
66	18 May 26	09:31	10m	Sell	26.71	-1.01	-1,166	113,684
67	25 May 26	01:06	1h 54m	Buy	10.13	+0.41	+465	114,149
68	08 Jun 26	04:29	1m	Sell	28.18	+0.94	+1,071	115,220
69	10 Jun 26	12:03	11m	Sell	27.96	+1.09	+1,260	116,480
70	19 Jun 26	10:25	35m	Buy	10.80	+0.49	+575	117,054
71	22 Jun 26	17:07	3h 26m	Buy	11.02	-1.02	-1,189	115,866
72	02 Jul 26	11:50	1h 10m	Buy	11.01	+0.13	+151	116,016
73	06 Jul 26	10:46	14m	Buy	11.25	+0.24	+283	116,299
74	16 Jul 26	14:50	1m	Sell	29.56	-0.13	-152	116,147
75	17 Jul 26	04:53	1h 31m	Sell	29.73	-1.13	-1,309	114,837
76	27 Jul 26	01:05	1h 28m	Buy	10.89	+0.05	+52	114,889
77	28 Jul 26	10:18	1h 0m	Buy	10.99	-1.01	-1,160	113,730
78	29 Jul 26	01:06	47m	Buy	10.79	-1.00	-1,140	112,590
79	29 Jul 26	02:44	16m	Buy	10.69	+0.47	+532	113,121
80	30 Jul 26	16:30	30m	Buy	10.40	+0.23	+264	113,385
81	30 Jul 26	18:40	2h 20m	Buy	10.31	+0.45	+507	113,892
82	03 Aug 26	06:36	24m	Buy	10.58	+0.25	+287	114,179

Totals: 82 trades · 55 winners, 27 losers · profit factor 1.59 · +14.18% net · closing balance $114,179 · maximum drawdown 3.81%.

Appendix B — Original Account Record

STRATEGY 0.206564 · DAX (DE40)

Data as at 6 August 2026

The same 82 trades exactly as reported in the source account statement, before restatement to a standalone account. Position sizes here reflect the shared capital base described in Section 06, so the cash amounts are not directly comparable to Appendix A; sequence, direction, timing and pip outcome are identical.

#	DATE	TIME	HELD	DIR	LOTS	PIPS	P&L (USD)
1	04 Jun 25	12:35	24m	Buy	17.00	-79.1	-1,531
2	05 Jun 25	11:00	1h 1m	Buy	16.40	+1.4	+26
3	12 Jun 25	03:50	5h 10m	Sell	34.20	+42.8	+1,687
4	19 Jun 25	04:04	4h 44m	Sell	31.30	+32.8	+1,176
5	08 Jul 25	13:31	31m	Buy	10.40	+2.2	+27
6	08 Jul 25	16:45	15m	Buy	10.20	+27.5	+328
7	28 Jul 25	17:24	8m	Sell	25.20	-36.0	-1,056
8	01 Aug 25	03:26	1m	Sell	24.80	+100.8	+2,855
9	01 Aug 25	07:00	1h 56m	Sell	25.00	+39.8	+1,138
10	14 Aug 25	17:45	1h 15m	Buy	8.20	+2.8	+27
11	27 Aug 25	23:21	0m	Sell	23.90	-33.1	-920
12	29 Aug 25	04:23	5h 25m	Sell	23.40	+43.9	+1,198
13	02 Sep 25	10:11	2m	Sell	23.90	+42.5	+1,188
14	16 Sep 25	16:38	25m	Sell	24.60	+41.5	+1,207
15	17 Sep 25	12:16	1h 26m	Sell	24.80	+44.5	+1,307
16	29 Sep 25	09:46	20m	Buy	10.60	-95.0	-1,180
17	30 Sep 25	18:01	59m	Buy	10.60	+33.3	+414
18	01 Oct 25	12:23	37m	Buy	10.60	+31.5	+392
19	08 Oct 25	13:51	9m	Buy	11.40	+25.5	+338
20	17 Oct 25	10:05	4m	Sell	29.80	+43.5	+1,518
21	04 Nov 25	10:05	20m	Sell	33.00	-35.5	-1,350
22	05 Nov 25	04:00	45m	Sell	32.80	-34.7	-1,307
23	07 Nov 25	06:02	16m	Sell	32.60	-35.7	-1,343
24	12 Nov 25	11:35	3h 25m	Buy	13.20	+34.0	+520
25	17 Nov 25	20:59	39m	Sell	35.80	+49.2	+2,041
26	18 Nov 25	04:58	35m	Sell	36.40	+43.8	+1,848
27	21 Nov 25	06:41	18m	Sell	39.10	-36.2	-1,633
28	04 Dec 25	10:07	5h 18m	Buy	15.00	+61.2	+1,071
29	08 Dec 25	15:08	1h 52m	Buy	14.50	+0.5	+8
30	09 Dec 25	09:01	1h 15m	Buy	14.40	+50.5	+846
31	09 Dec 25	17:01	17h 43m	Buy	14.50	-93.1	-1,647
32	11 Dec 25	15:41	55m	Buy	13.30	+73.0	+1,140
33	29 Dec 25	09:27	37m	Buy	14.10	-92.3	-1,532
34	30 Dec 25	12:06	54m	Buy	13.80	+16.7	+271
35	05 Jan 26	02:19	5h 42m	Buy	14.10	+17.9	+295
36	05 Jan 26	17:05	55m	Buy	14.20	+52.5	+873
37	06 Jan 26	14:15	45m	Buy	14.20	+24.0	+399
38	06 Jan 26	20:58	2m	Buy	14.30	+0.7	+12
39	07 Jan 26	09:00	1h 35m	Buy	14.30	+58.4	+975
40	08 Jan 26	19:56	6h 4m	Buy	14.30	+4.2	-6
41	09 Jan 26	13:09	51m	Buy	14.30	+19.0	+316
42	12 Jan 26	10:58	1h 2m	Buy	14.50	-1.5	-25
43	13 Jan 26	16:00	17m	Buy	14.30	+55.5	+926
44	14 Jan 26	10:17	2h 3m	Buy	14.30	-93.5	-1,558
45	21 Jan 26	13:37	17m	Sell	36.70	+42.5	+1,828
46	29 Jan 26	17:01	4m	Sell	36.80	-33.5	-1,475
47	02 Feb 26	05:40	23m	Sell	35.20	+40.3	+1,683
48	05 Feb 26	16:16	4m	Sell	36.70	-39.0	-1,691
49	12 Feb 26	10:00	1h 1m	Buy	13.40	+72.0	+1,146
50	18 Feb 26	12:45	24m	Buy	13.20	+24.0	+375
51	20 Feb 26	17:01	4m	Buy	13.50	-109.0	-1,731
52	26 Feb 26	20:37	1h 23m	Buy	13.40	+23.2	+367
53	27 Feb 26	10:45	15m	Buy	13.40	+32.0	+506
54	02 Mar 26	09:09	5m	Sell	34.50	-38.5	-1,558
55	06 Mar 26	13:40	3m	Sell	34.60	+61.0	+2,442
56	19 Mar 26	20:12	9m	Sell	37.70	-43.8	-1,907
57	23 Mar 26	09:44	12m	Sell	35.40	+43.8	+1,788
58	08 Apr 26	03:24	36m	Buy	13.20	+17.3	+267
59	15 Apr 26	14:46	15m	Buy	11.90	-57.5	-806
60	16 Apr 26	03:16	5h 44m	Buy	11.80	-2.7	-38
61	16 Apr 26	13:02	58m	Buy	11.90	+34.0	+477
62	17 Apr 26	10:54	6m	Buy	11.90	-0.5	-7
63	17 Apr 26	15:25	22m	Buy	11.90	+81.0	+1,139
64	30 Apr 26	07:02	21m	Sell	32.20	+42.3	+1,588
65	06 May 26	10:50	1h 0m	Buy	11.90	+197.5	+2,762
66	18 May 26	09:31	10m	Sell	33.40	-37.5	-1,457
67	25 May 26	01:06	1h 54m	Buy	12.30	+39.4	+564
68	08 Jun 26	04:29	1m	Sell	31.10	+33.0	+1,182
69	10 Jun 26	12:03	11m	Sell	30.10	+39.0	+1,356
70	19 Jun 26	10:25	35m	Buy	10.80	+46.5	+575
71	22 Jun 26	17:07	3h 26m	Buy	10.70	-94.4	-1,155
72	02 Jul 26	11:50	1h 10m	Buy	10.30	+12.0	+141
73	06 Jul 26	10:46	14m	Buy	10.30	+22.0	+259
74	16 Jul 26	14:50	1m	Sell	25.60	-4.5	-132
75	17 Jul 26	04:53	1h 31m	Sell	25.70	-38.5	-1,132
76	27 Jul 26	01:05	1h 28m	Buy	9.60	+4.2	+46
77	28 Jul 26	10:18	1h 0m	Buy	9.70	-92.8	-1,023
78	29 Jul 26	01:06	47m	Buy	9.50	-92.8	-1,004
79	29 Jul 26	02:44	16m	Buy	9.50	+43.7	+473
80	30 Jul 26	16:30	30m	Buy	9.20	+22.0	+233
81	30 Jul 26	18:40	2h 20m	Buy	9.10	+42.7	+448
82	03 Aug 26	06:36	24m	Buy	9.30	+23.5	+252

Source totals: 82 trades · 55 winners, 27 losers · +805.6 pips · +$18,057.80 net on the source account · commissions nil · swap −$149.80 not allocated to individual trades.

Nexus Capital & Investments · [registered address] · [contact email] · [telephone] · [company number]