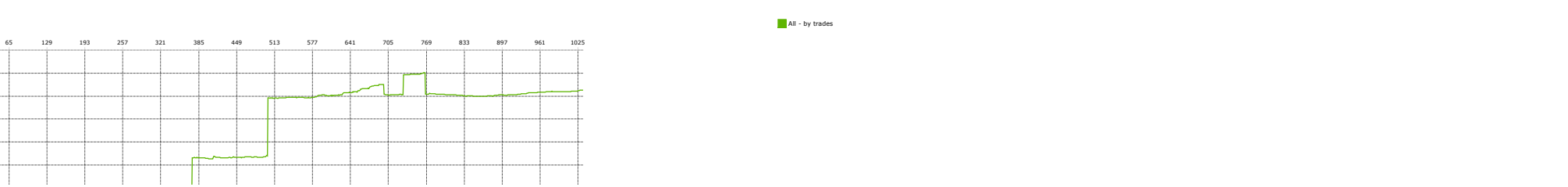
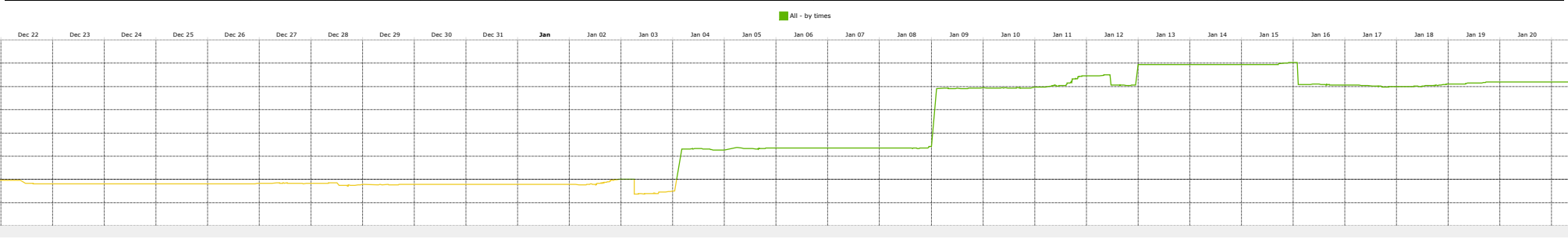


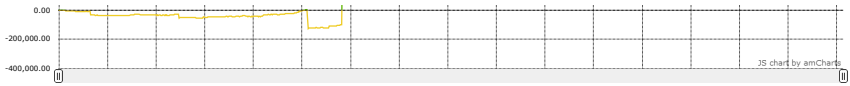
| TOTAL AI | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|----------|--------------|---------------------------|-------|--------------|---------------|--------------|--------|-----------|----------|-------------|-------------|-----------------|----------------|-------------|------------|------------|------------|----------------|-----------------|--------------|----------|-----------|---------------|--------------|------|--------|-------|
| Account | Symbol | System | Curr. | Total Profit | Profit Factor | Total Trades | % Prof | Avg Trade | Ratio WL | DDown Max | DDown Curr | Avg Winning Trd | Avg Losing Trd | First Trade | Last Trade | Last Pos | DDM Date | Time in Market | Night in Market | Avg Contract | Max InrD | Max Overn | Trades By Day | Sharpe Ratio | WLF | | |
| VRTACRA | NZDCME | Father_FunR9F | USD | 1,333.76 | 10.22 | 9 | 77.78% | 148.20 | -2.9189 | -144.72 | 0.00 | 211.21 | -72.36 | 21/12/2023 | 12/01/2024 | C | 20/12/2023 | 30.30% | 9.00% | 74.10 | -1 | -1 | 1 | 0.00 | 0.70 | 143.35 | |
| VRTACRA | INDXME | LG_ISS_LU15 | USD | 1,838.32 | 6.94 | 13 | 92.31% | 910.33 | -0.9793 | -1,992.36 | 0.00 | 1,152.22 | -1,992.36 | 21/12/2023 | 22/01/2024 | C | 18/01/2024 | 27.27% | 1.00% | 450.17 | 1 | 1 | 2 | 2.60 | 0.96 | 69.71 | |
| VRTACRA | DAVEUREX | NIGHT DAX15 | EUR | 1,255.00 | 6.54 | 8 | 97.50% | 156.88 | -0.9343 | -2,306.00 | 0.00 | 211.14 | -226.00 | 22/12/2023 | 19/01/2024 | C | 05/01/2024 | 39.39% | 45.45% | 79.35 | 1 | 1 | 1 | 1.00 | 0.82 | 69.47 | |
| VRTACRA | DAVEUREX | Harvest_E_MCT82 | EUR | 10,576.00 | 6.10 | 11 | 81.82% | 961.64 | -1.3738 | -1,512.00 | -531.00 | 1,402.33 | -1,021.50 | 28/12/2023 | 22/01/2024 | C | 28/12/2023 | 15.15% | 0.00% | 440.75 | 2 | 0 | 2 | 2.20 | 0.87 | 88.22 | |
| VRTACRA | SMOCCOFF | NIGHT SMI5 | CHF | 1,302.76 | 6.04 | 9 | 88.89% | 154.75 | -0.7550 | -2,736.00 | 0.00 | 208.64 | -276.36 | 21/12/2023 | 19/01/2024 | C | 05/01/2024 | 39.39% | 1.00% | 491.14 | 1 | 1 | 1 | 1.00 | 0.91 | 61.14 | |
| VRTACRA | NONMEX | M_LB_MCT_1100 | USD | 6,963.76 | 5.96 | 9 | 77.78% | 773.75 | -1.7021 | -827.36 | 0.00 | 1,195.50 | -702.36 | 22/12/2023 | 22/01/2024 | D | 09/01/2024 | 27.27% | 21.21% | 386.88 | -1 | -1 | 1 | 1.20 | 0.96 | 95.95 | |
| VRTACRA | DAVEUREX | FatherF_ReserPar93 | EUR | 1,296.00 | 5.95 | 9 | 77.78% | 144.00 | -1.6990 | -262.00 | 0.00 | 222.57 | -131.00 | 22/12/2023 | 22/01/2024 | C | 11/01/2024 | 27.27% | 0.00% | 72.00 | 1 | 0 | 1 | 1.00 | 0.64 | 66.25 | |
| VRTACRA | DAVEUREX | Ts-Night5 | EUR | 10,959.00 | 5.84 | 11 | 81.82% | 986.27 | -1.2989 | -1,956.00 | 0.00 | 1,469.00 | -1,131.00 | 21/12/2023 | 19/01/2024 | C | 05/01/2024 | 45.45% | 54.55% | 498.14 | 1 | 1 | 1 | 1.00 | 0.75 | 68.18 | |
| VRTACRA | DAVEUREX | NIGHT DAX5 | EUR | 10,984.00 | 5.80 | 11 | 81.82% | 988.50 | -1.2899 | -1,981.00 | 0.00 | 1,474.50 | -1,143.50 | 21/12/2023 | 19/01/2024 | C | 05/01/2024 | 45.45% | 54.55% | 499.27 | 1 | 1 | 1 | 1.00 | 0.75 | 67.47 | |
| VRTACRA | FBIDEM | NSDHF FB5 | EUR | 4,399.00 | 4.77 | 11 | 90.91% | 392.77 | -0.4771 | -1,156.00 | 0.00 | 591.50 | -1,156.00 | 21/12/2023 | 19/01/2024 | C | 05/01/2024 | 45.45% | 54.55% | 199.14 | 1 | 1 | 1 | 1.00 | 0.69 | 45.87 | |
| VRTACRA | DAVEUREX | EMER1_Dax v 0160 | EUR | 13,420.00 | 3.89 | 9 | 55.56% | 1,492.11 | -1.1114 | -3,536.00 | 0.00 | 3,615.40 | -1,162.00 | 27/12/2023 | 22/01/2024 | C | 05/01/2024 | 21.21% | 0.00% | 419.66 | -2 | 0 | 1 | 1.20 | 0.51 | 60.20 | |
| VRTACRA | MPICME | LG_ISS_LU15 | USD | 5,646.26 | 3.65 | 9 | 77.78% | 627.36 | -1.0141 | -1,319.86 | 0.00 | 1,123.00 | -1,107.36 | 21/12/2023 | 22/01/2024 | C | 11/01/2024 | 30.30% | 33.33% | 313.68 | 1 | 1 | 1 | 1.50 | 0.62 | 47.31 | |
| VRTACRA | DAVEUREX | Spencer Dax5 | EUR | 4,446.00 | 3.49 | 9 | 77.78% | 494.00 | -0.9966 | -890.43 | -1,131.00 | 0.00 | 890.43 | -890.43 | 22/12/2023 | 16/01/2024 | C | 15/01/2024 | 27.27% | 0.00% | 247.00 | -1 | 0 | 1 | 1.00 | 0.31 | 65.17 |
| VRTACRA | INDXME | FatherF_BkF8d41 | USD | 2,876.68 | 2.87 | 12 | 66.67% | 239.72 | -1.4343 | -1,114.72 | 0.00 | 562.01 | -384.86 | 05/01/2024 | 19/01/2024 | C | 12/01/2024 | 27.27% | 0.00% | 119.86 | 1 | 0 | 1 | 1.33 | 0.44 | 62.78 | |
| VRTACRA | DAVEUREX | EM_Balau5 | EUR | 8,411.00 | 2.75 | 17 | 76.47% | 497.76 | -0.8456 | -3,093.00 | 0.00 | 1,017.08 | -1,202.75 | 22/12/2023 | 15/01/2024 | C | 12/01/2024 | 18.18% | 0.00% | 72.34 | -2 | 0 | 2 | 2.83 | 0.38 | 39.72 | |
| VRTACRA | DAVEUREX | LUPN IN DAX15 | EUR | 6,246.00 | 2.71 | 9 | 66.67% | 694.00 | -1.3573 | -2,787.00 | 0.00 | 1,648.17 | -1,214.33 | 22/12/2023 | 19/01/2024 | C | 05/01/2024 | 27.27% | 0.00% | 347.00 | 1 | 0 | 1 | 1.00 | 0.38 | 29.22 | |
| VRTACRA | DAVEUREX | Ts-Top5015 | EUR | 1,321.00 | 2.62 | 9 | 55.56% | 380.00 | -2.0966 | -862.00 | 0.00 | 1,074.00 | -812.25 | 02/01/2024 | 22/01/2024 | D | 08/01/2024 | 27.27% | 0.00% | 184.50 | -1 | -1 | 1 | 1.00 | 0.38 | 60.93 | |
| VRTACRA | FBIDEM | PROCHO SHORT RB15 | EUR | 3,296.00 | 2.57 | 9 | 55.56% | 366.22 | -3.0562 | -862.00 | 0.00 | 1,079.00 | -534.75 | 02/01/2024 | 22/01/2024 | D | 08/01/2024 | 27.27% | 0.00% | 183.11 | -1 | 0 | 1 | 1.00 | 0.38 | 66.43 | |
| VRTACRA | INDXME | FatherF_BkF8d21 | USD | 4,340.72 | 2.56 | 23 | 65.22% | 189.73 | -1.3664 | -1,109.72 | 0.00 | 474.64 | -347.36 | 22/12/2023 | 19/01/2024 | C | 12/01/2024 | 48.48% | 0.00% | 94.36 | -1 | -1 | 1 | 1.44 | 0.37 | 49.22 | |
| VRTACRA | DAVEUREX | Ts LUPN DAX15 | EUR | 6,627.00 | 2.56 | 9 | 66.67% | 735.67 | -1.2802 | -3,312.00 | 0.00 | 1,810.67 | -1,414.33 | 22/12/2023 | 16/01/2024 | C | 05/01/2024 | 27.27% | 0.00% | 367.83 | 1 | 0 | 1 | 1.00 | 0.32 | 26.07 | |
| VRTACRA | DAVEUREX | LUPN DAX15 | EUR | 6,546.00 | 2.54 | 9 | 66.67% | 727.33 | -1.2714 | -3,312.00 | 0.00 | 1,798.17 | -1,414.33 | 22/12/2023 | 16/01/2024 | C | 05/01/2024 | 27.27% | 0.00% | 363.67 | 1 | 0 | 1 | 1.00 | 0.32 | 25.77 | |
| VRTACRA | CADICME | R_45390 | EUR | 1,356.44 | 2.37 | 21 | 66.67% | 64.54 | -1.1835 | -442.36 | -214.72 | 0.00 | 167.64 | -141.65 | 21/12/2023 | 22/01/2024 | C | 02/01/2024 | 63.64% | 0.00% | 32.27 | 1 | 0 | 1 | 1.00 | 0.36 | 33.84 |
| VRTACRA | BTUSDSTRYPFD | C_Vol_Season3 | USD | 743,242.95 | 2.35 | 10 | 40.00% | 74,324.27 | -3.5232 | -230,743.67 | -230,743.67 | 323,971.80 | -69,840.75 | 21/12/2023 | 16/01/2024 | C | 16/01/2024 | 27.27% | 17.18% | 17.35 | -2,370 | -2,370 | 1 | 1.11 | 0.28 | 43.57 | |
| VRTACRA | DAVEUREX | Dynamic Dax EM90 | EUR | 5,654.00 | 2.32 | 11 | 54.55% | 504.91 | -1.3640 | -2,436.00 | 0.00 | 1,620.33 | -849.80 | 22/12/2023 | 11/01/2024 | C | 12/01/2024 | 12.12% | 0.00% | 179.56 | 2 | 0 | 2 | 2.76 | 0.30 | 39.64 | |
| VRTACRA | DAVEUREX | FatherF_BkF8d11 | USD | 4,193.36 | 2.32 | 10 | 60.00% | 119.31 | -1.1622 | -1,184.72 | 0.00 | 493.86 | -389.86 | 22/12/2023 | 16/01/2024 | C | 05/01/2024 | 16.16% | 0.00% | 109.34 | -1 | -1 | 1 | 1.00 | 0.34 | 66.76 | |
| VRTACRA | USICME | SEIG USD15 | USD | 2,877.80 | 2.32 | 20 | 60.00% | 143.89 | -1.5477 | -719.86 | -64.72 | 421.29 | -272.20 | 21/12/2023 | 22/01/2024 | D | 12/01/2024 | 60.61% | 0.00% | 71.94 | -1 | 0 | 1 | 1.00 | 0.32 | 44.19 | |
| VRTACRA | MPICME | FatherF_Esoma_215 | USD | 778.90 | 2.27 | 25 | 60.00% | 31.14 | -1.9159 | -576.52 | 0.00 | 92.64 | -61.11 | 03/01/2024 | 22/01/2024 | C | 08/01/2024 | 24.24% | 0.00% | 15.97 | 1 | 0 | 1 | 3.13 | 0.30 | 24.62 | |
| VRTACRA | DAVEUREX | D de Sha Dynamic_Ts2x5 | EUR | 5,702.00 | 2.25 | 8 | 50.00% | 717.75 | -3.2466 | -3,262.00 | -1,312.00 | 2,569.00 | -1,143.50 | 27/12/2023 | 22/01/2024 | C | 02/01/2024 | 24.24% | 3.03% | 356.38 | 1 | 1 | 1 | 1.14 | 0.30 | 23.64 | |
| VRTACRA | FBIDEM | DYNAMIC FB80 | EUR | 2,004.00 | 2.21 | 10 | 50.00% | 200.40 | -2.2072 | -1,236.00 | 0.00 | 732.80 | -332.00 | 22/12/2023 | 22/01/2024 | C | 16/01/2024 | 18.18% | 0.00% | 62.63 | -2 | 0 | 1 | 1.67 | 0.32 | 21.92 | |
| VRTACRA | MPICME | FatherF_Esoma_315 | USD | 639.60 | 2.21 | 15 | 53.33% | 42.64 | -1.9379 | -322.08 | -56.66 | 145.76 | -75.22 | 21/12/2023 | 22/01/2024 | C | 19/01/2024 | 18.18% | 0.00% | 21.32 | 1 | 0 | 1 | 2.00 | 0.30 | 21.91 | |
| VRTACRA | FBIDEM | TD DYNAMIC050 | EUR | 2,004.00 | 2.21 | 10 | 50.00% | 200.40 | -2.2072 | -1,236.00 | 0.00 | 732.80 | -332.00 | 21/12/2023 | 22/01/2024 | C | 16/01/2024 | 18.18% | 0.00% | 62.63 | -2 | 0 | 1 | 1.67 | 0.32 | 21.92 | |
| VRTACRA | MPICME | FatherF_Vol_LupN15-3000 | USD | 4,171.50 | 2.17 | 9 | 55.56% | 262.00 | -1.7068 | -2,818.00 | 0.00 | 873.89 | -602.07 | 22/12/2023 | 19/01/2024 | C | 05/01/2024 | 42.42% | 0.00% | 124.94 | -1 | -1 | 1 | 1.00 | 0.28 | 60.60 | |
| VRTACRA | DAVEUREX | TO-Harvest_E_MCT82 | EUR | 10,016.00 | 2.12 | 10 | 54.55% | 91.05 | -1.7884 | -1,644.00 | 0.00 | 315.67 | -176.50 | 28/12/2023 | 22/01/2024 | C | 28/12/2023 | 15.15% | 0.00% | 45.52 | 2 | 0 | 2 | 2.20 | 0.18 | 85.53 | |
| VRTACRA | CADICME | FatherF_LupNv450 | EUR | 786.12 | 2.10 | 8 | 50.00% | 98.20 | -1.1003 | -707.98 | -349.44 | 375.14 | -178.61 | 21/12/2023 | 19/01/2024 | R | 19/01/2024 | 21.21% | 84.85% | 49.13 | 1 | 0 | 1 | 1.00 | 0.38 | 13.98 | |
| VRTACRA | INDXME | FatherF_VolLupN_1500/1000 | USD | 5,866.12 | 2.07 | 8 | 62.50% | 733.26 | -1.2397 | -5,464.72 | -4,639.44 | 2,737.64 | -1,834.03 | 02/01/2024 | 22/01/2024 | D | 12/01/2024 | 24.24% | 0.00% | 366.63 | -1 | 0 | 1 | 1.00 | 0.27 | 18.67 | |
| VRTACRA | MPICME | FatherF_Esoma_35 | USD | 351.40 | 2.04 | 10 | 50.00% | 35.14 | -2.0433 | -264.72 | -209.58 | 137.64 | -67.36 | 21/12/2023 | 22/01/2024 | C | 18/01/2024 | 12.12% | 0.00% | 17.57 | 1 | 0 | 1 | 2.50 | 0.24 | 14.64 | |
| VRTACRA | MPICME | R_66160 | USD | 1,815.30 | 2.02 | 20 | 30.00% | 90.76 | -4.7072 | -780.96 | 0.00 | 599.93 | -127.45 | 21/12/2023 | 22/01/2024 | D | 27/12/2023 | 39.39% | 63.64% | 45.38 | 1 | 1 | 1 | 2.82 | 0.23 | 25.69 | |
| VRTACRA | INDXME | FatherF_Elo_11 | USD | 1,730.72 | 1.90 | 23 | 52.17% | 75.25 | -1.7425 | -619.72 | -3.88 | 304.31 | -174.63 | 21/12/2023 | 22/01/2024 | C | 18/01/2024 | 24.24% | 0.00% | 37.62 | -1 | 0 | 2 | 2.88 | 0.24 | 30.86 | |
| VRTACRA | INDXME | FatherF_BkF8d31 | USD | 2,272.52 | 1.87 | 18 | 61.11% | 126.25 | -1.1901 | -1,074.72 | 0.00 | 444.00 | -370.07 | 22/12/2023 | 19/01/2024 | C | 12/01/2024 | 36.36% | 0.00% | 63.13 | -1 | 0 | 1 | 1.50 | 0.26 | 26.61 | |
| VRTACRA | INDXME | LG_BKv450 | USD | 1,146.41 | 1.83 | 10 | 50.00% | 114.64 | -1.8327 | -694.80 | -229.36 | 57.80 | -375.36 | 21/12/2023 | 22/01/2024 | C | 20/12/2023 | 30.30% | 3.03% | 67.32 | -1 | -1 | 1 | 1.00 | 0.23 | 18.20 | |
| VRTACRA | FBIDEM | LG_Bias5 | EUR | 2,316.00 | 1.74 | | | | | | | | | | | | | | | | | | | | | | |

| | | | | | | | | | | | | | | | | | | | | | | | | | |
|---------|----------|--------------------|-----|------------|------|-------|--------|--------|----------|-------------|-------------|----------|-----------|------------|------------|----|------------|--------|--------|-------|--------|--------|-------|------|-------|
| VRTACRA | FIBTRELX | Mangata_MCT90 | EUR | 566.00 | 1.24 | 9 | 55.59% | 62.89 | -0.9940 | -1.648.00 | -1.299.00 | 580.00 | -583.50 | 28/12/2023 | 19/01/2024 | R+ | 04/01/2024 | 24.24% | 66.67% | 31.44 | -1 | -1 | 1.29 | 0.08 | 5.45 |
| VRTACRA | MSPCME | Ocean46/5 | USD | 1,873.11 | 1.24 | 58 | 69.97% | 32.29 | -0.5558 | -2,506.66 | -1,822.08 | 246.08 | -442.78 | 21/12/2023 | 19/01/2024 | C | 09/01/2024 | 60.61% | 6.00% | 16.15 | -1 | -1 | 2.90 | 0.07 | 9.09 |
| VRTACRA | MNDICME | FatherF_BkF#4221/1 | USD | 81.12 | 1.22 | 8 | 50.00% | 10.14 | -1.2196 | -309.72 | -309.72 | 112.64 | -92.36 | 03/01/2024 | 19/01/2024 | C | 19/01/2024 | 24.24% | 0.00% | 5.07 | 1 | 0 | 1.00 | 0.07 | 5.61 |
| VRTACRA | JPYCME | FatherF_R_38560 | USD | 555.02 | 1.22 | 18 | 33.33% | 30.83 | -2.4362 | -965.83 | -851.52 | 516.60 | -212.05 | 26/12/2023 | 22/01/2024 | R+ | 16/01/2024 | 45.45% | 48.48% | 15.42 | -1 | -1 | 1.50 | 0.07 | 7.49 |
| VRTACRA | FIBDEM | 1s-5un5 | EUR | 471.00 | 1.22 | 9 | 55.59% | 62.33 | -0.9799 | -1,206.00 | -1,206.00 | 914.00 | -924.75 | 21/12/2023 | 22/01/2024 | D | 16/01/2024 | 27.27% | 0.00% | 26.17 | -1 | 0 | 1.00 | 0.08 | 4.32 |
| VRTACRA | FIBDEM | 5Y-FIB5 | EUR | 446.00 | 1.21 | 9 | 55.59% | 49.56 | -0.9680 | -1,268.00 | -1,268.00 | 914.00 | -931.00 | 21/12/2023 | 22/01/2024 | D | 16/01/2024 | 27.27% | 0.00% | 24.78 | -1 | 0 | 1.00 | 0.07 | 4.09 |
| VRTACRA | DXNLREX | FatherD_CrossN60 | EUR | 3,111.00 | 1.21 | 19 | 31.58% | 163.74 | -3.6228 | -4,674.00 | -1,180.00 | 2,981.00 | -1,136.77 | 28/12/2023 | 19/01/2024 | C | 09/01/2024 | 39.39% | 21.21% | 81.87 | -1 | -1 | 1.90 | 0.08 | 10.57 |
| VRTACRA | MSPCME | TOX Ocean46/5 | USD | 1,638.91 | 1.21 | 58 | 69.97% | 39.20 | -0.9423 | -2,556.66 | -1,822.08 | 240.14 | -442.78 | 21/12/2023 | 19/01/2024 | C | 09/01/2024 | 60.61% | 6.00% | 14.10 | -1 | -1 | 2.90 | 0.06 | 7.79 |
| | | | EUR | 852,482.25 | 2.16 | 1,292 | 55.57% | 699.92 | -1,727.1 | -209,017.49 | -162,376.18 | 2,210.54 | -1,279.94 | 21/12/2023 | 22/01/2024 | C | 17/01/2024 | 66.67% | 78.79% | 17.72 | -3,389 | -2,377 | 61.52 | 0.03 | 45.14 |

| System/Symbol | Worst Case Position | Worst Case Notional | Portfolio data All | Max intraday Position | Max intraday Notional | Max overnight Position | Max overnight Notional |
|---------------|---------------------|---------------------|--------------------|-----------------------|-----------------------|------------------------|------------------------|
| CADICME | 183,524.90 | 3 | 183,524.90 | +3 | +183,879.79 | +2 | +122,340.43 |
| SPICME | 224,235.75 | 1 | 224,235.75 | -1 | -224,235.75 | +1 | +227,954.69 |
| JPYCME | 144,769.05 | 2 | 144,769.05 | -2 | -144,805.45 | +2 | +146,113.56 |
| BITOBSICRYPTO | 8,051,663.00 | 2,370 | 8,051,663.00 | -2,370 | -8,051,663.00 | -2,370 | -8,051,663.00 |
| DXNLREX | 10,970,075.00 | 26 | 10,970,075.00 | -21 | -8,860,250.00 | +4 | +1,694,225.00 |
| FIBDEM | 3,358,800.00 | 22 | 3,358,800.00 | -14 | -2,151,400.00 | +6 | +915,200.00 |
| MSPCME | 2,831,330.27 | 13 | 2,831,330.27 | +8 | +1,590,324.46 | +3 | +485,398.11 |
| USCICME | 224,479.29 | 2 | 224,479.29 | +2 | +225,238.44 | +1 | +112,344.00 |
| HONMEX | 92,929.32 | 1 | 92,929.32 | +1 | +92,929.32 | 0 | 0.00 |
| CLNIMEX | 190,248.97 | 3 | 190,248.97 | -2 | -119,503.98 | -1 | -58,988.96 |
| NOVMEX | 60,259.43 | 2 | 60,259.43 | -2 | -50,444.28 | -2 | -49,531.25 |
| NDCICME | 51,194.26 | 1 | 51,194.26 | -1 | -51,194.26 | -1 | -51,589.63 |
| BUNREX | 276,260.00 | 2 | 276,260.00 | +2 | +275,260.00 | 0 | 0.00 |
| INDICME | 3,640,046.22 | 14 | 3,640,046.22 | +7 | +1,943,021.83 | +3 | +831,204.41 |
| XOSREX | 91,040.00 | 2 | 91,040.00 | -1 | -45,480.00 | +1 | +45,560.00 |
| SMSOFFEX | 104,783.02 | 1 | 104,783.02 | +1 | +104,783.02 | +1 | +104,783.02 |
| FIBTRELX | 120,800.00 | 1 | 120,800.00 | -1 | -120,800.00 | -1 | -120,800.00 |

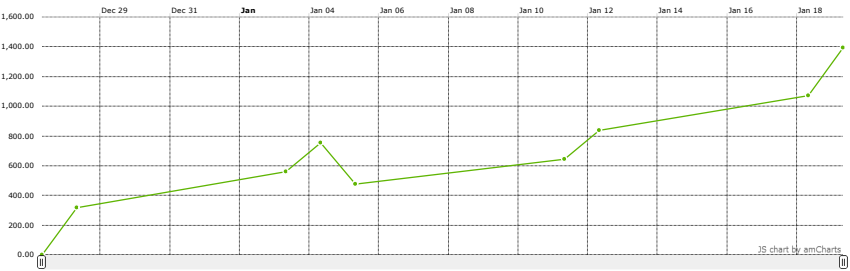
| Year | Jan | Feb | Mar | Apr | May | All - Monthly | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------|-----|-----|-----|-----|-----|---------------|-----|-----|-----|-----|-----|-----|------------|
| 2023 | | | | | | | | | | | | | 0.00 |
| | | | | | | | | | | | | | -44,600.28 |
| | | | | | | | | | | | | | 100.00% |
| | | | | | | | | | | | | | -44,600.28 |
| 2024 | | | | | | | | | | | | | |
| | | | | | | | | | | | | | -44,600.28 |
| | | | | | | | | | | | | | 100.00% |
| | | | | | | | | | | | | | -44,600.28 |
| | | | | | | | | | | | | | 897,082.53 |



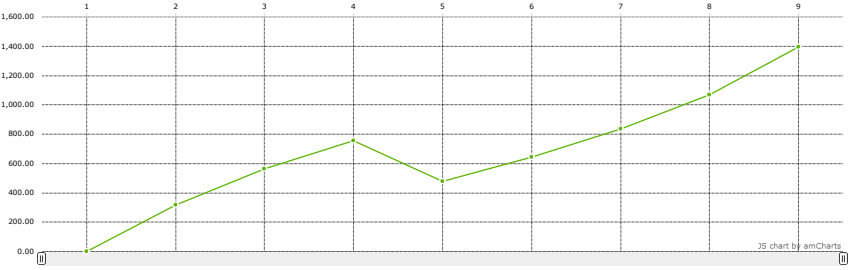


| TOTAL Currency CHF | | | | | | | | | | | | | | | | | | | | | | | | | |
|-----------------------------|---------------------|-----------|----------|---------------------|---------------|--------------|-----------------------|-----------|-----------|-----------------------|------------|-----------------|------------------------|-------------|------------|------------------------|------------|----------------|-----------------|--------------|-----------|-----------|---------------|--------------|-------|
| Account | Symbol | System | Curr. | Total Profit | Profit Factor | Total Trades | % Prof | Avg Trade | Ratio W/L | DDown Max | DDown Curr | Avg Winning Trd | Avg Losing Trd | First Trade | Last Trade | Last Pos | DDM Date | Time in Market | Night in Market | Avg Contract | Max InTrd | Max OverN | Trades By Day | Sharpe Ratio | WLF |
| VRTAC20A | SMSOFFEX | NIGHT OMS | CHF | 1,392.76 | 6.04 | 9 | 88.89% | 154.75 | -0.7560 | -276.36 | 0.00 | 208.64 | -276.36 | 2019/09/23 | 19/01/2024 | C | 05/01/2024 | 39.39% | \$1.62% | 77.38 | 1 | 1 | 1.00 | 0.91 | 61.14 |
| | | | CHF | 1,392.76 | 6.04 | 9 | 88.89% | 154.75 | -0.7560 | -276.36 | 0.00 | 208.64 | -276.36 | 2019/09/23 | 19/01/2024 | C | 05/01/2024 | 39.39% | \$1.62% | 77.38 | 1 | 1 | 1.00 | 0.91 | 63.24 |
| Portfolio data Currency CHF | | | | | | | | | | | | | | | | | | | | | | | | | |
| System/Symbol | Worst Case Position | | | Worst Case Notional | | | Max Intraday Position | | | Max Intraday Notional | | | Max overnight Position | | | Max overnight Notional | | | | | | | | | |
| SMSOFFEX | 1 | | | 111,070.00 | | | +1 | | | +111,070.00 | | | +1 | | | +111,070.00 | | | | | | | | | |
| Currency CHF - Monthly | | | | | | | | | | | | | | | | | | | | | | | | | |
| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | | | | | | | | | | | | | |
| 2023 | | | | | | | | | | | | | 0.00 | 317.28 | | | | | | | | | | | |
| 2024 | | 317.28 | 1,392.76 | 338.97% | 1,075.48 | | | | | | | | 100.00% | 317.28 | | | | | | | | | | | |
| Currency CHF - Quarterly | | | | | | | | | | | | | | | | | | | | | | | | | |
| Year | Q1 | | | Q2 | | | Q3 | | | Q4 | | | | | | | | | | | | | | | |
| 2023 | | | | | | | | | | | | | 0.00 | 317.28 | | | | | | | | | | | |
| 2024 | | 317.28 | 1,392.76 | 338.97% | 1,075.48 | | | | | | | | 100.00% | 317.28 | | | | | | | | | | | |
| Currency CHF - Yearly | | | | | | | | | | | | | | | | | | | | | | | | | |
| Decade | Y0 | Y1 | Y2 | Y3 | Y4 | Y5 | Y6 | Y7 | Y8 | Y9 | | | | | | | | | | | | | | | |
| 2020 | | | | | 0.00 | 317.28 | 1,392.76 | 338.97% | 1,075.48 | | | | | | | | | | | | | | | | |

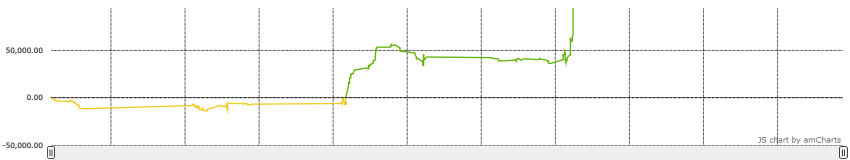
■ Currency CHF - by times



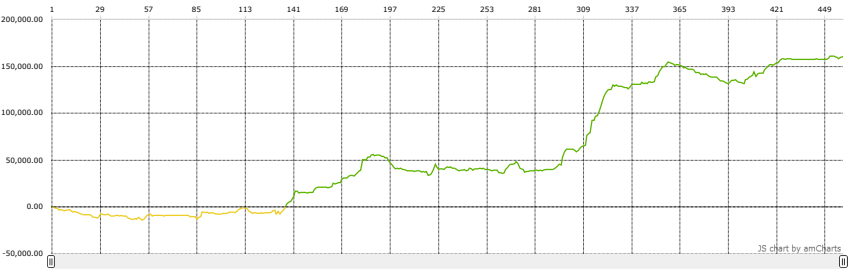
■ Currency CHF - by trades



| Account | Symbol | System | Curr. | Total Profit | Profit Factor | Total Trades | % Prof | Avg Trade | Ratio W/L | DDown Max | DDown Curr | Avg Winning Trd | Avg Losing Trd | First Trade | Last Trade | Last Pos | DDM Date | Time in Market | Night in Market | Avg Contract | Max InTrD | Max OverN | Trades By Day | Sharpe Ratio | WLF | |
|---------|----------|-----------------------|-------|--------------|---------------|--------------|--------|-----------|-----------|-----------|------------|-----------------|----------------|-------------|------------|------------|------------|----------------|-----------------|--------------|-----------|-----------|---------------|--------------|-------|-------|
| VRTACRA | XSXEURX | NIGHT_EURO5 | EUR | 1,232.00 | 6.54 | 8 | 87.50% | 159.50 | -0.9343 | -326.00 | 0.00 | 211.14 | -226.00 | 22/12/2023 | 19/01/2024 | C | 05/01/2024 | 39.39% | 45.45% | 78.25 | 1 | 1 | 1.00 | 0.02 | 69.47 | |
| VRTACRA | DAXEUREX | Harvard_E_MCTB2 | EUR | 10,578.00 | 6.18 | 11 | 81.82% | 961.64 | -1.3728 | -1,512.00 | -531.00 | 1,402.33 | -1,021.00 | 28/12/2023 | 22/01/2024 | C | 28/12/2023 | 0.00% | 0.00% | 440.75 | 2 | 0 | 2.20 | 0.07 | 98.22 | |
| VRTACRA | DAXEUREX | FatherF_RensPar33 | EUR | 1,296.00 | 5.95 | 9 | 77.78% | 144.00 | -1.6990 | -262.00 | 0.00 | 222.57 | -131.00 | -131.00 | 22/12/2023 | 22/01/2024 | C | 11/01/2024 | 27.27% | 0.00% | 72.00 | -1 | 0 | 1.00 | 0.04 | 56.25 |
| VRTACRA | DAXEUREX | Ts-Night5 | EUR | 10,959.00 | 5.84 | 11 | 81.82% | 998.27 | -1.2869 | -1,956.00 | 0.00 | 1,469.00 | -1,131.00 | 21/12/2023 | 19/01/2024 | C | 05/01/2024 | 45.45% | 54.55% | 498.14 | 1 | 1 | 1.00 | 0.76 | 68.18 | |
| VRTACRA | DAXEUREX | NIGHT_DAV5 | EUR | 10,984.00 | 5.80 | 11 | 81.82% | 998.50 | -1.2896 | -1,981.00 | 0.00 | 1,474.56 | -1,143.80 | 21/12/2023 | 19/01/2024 | C | 05/01/2024 | 45.45% | 54.55% | 499.27 | 1 | 1 | 1.00 | 0.76 | 67.47 | |
| VRTACRA | FBIDEM | NIGHT_FB5 | EUR | 4,399.00 | 4.77 | 11 | 90.91% | 399.27 | -0.4771 | -1,196.00 | 0.00 | 551.90 | -1,196.00 | 21/12/2023 | 19/01/2024 | C | 05/01/2024 | 45.45% | 54.55% | 198.14 | 1 | 1 | 1.00 | 0.09 | 45.97 | |
| VRTACRA | DAXEUREX | Ts-Night5 | EUR | 4,324.00 | 4.75 | 11 | 90.91% | 398.50 | -0.4749 | -1,196.00 | 0.00 | 549.00 | -1,196.00 | 21/12/2023 | 19/01/2024 | C | 05/01/2024 | 45.45% | 54.55% | 197.90 | 1 | 1 | 1.00 | 0.08 | 45.61 | |
| VRTACRA | DAXEUREX | EMR1_Dax v160 | EUR | 13,429.00 | 3.89 | 9 | 55.56% | 1,492.11 | -3.1144 | -3,536.00 | 0.00 | 3,616.40 | -1,162.00 | 27/12/2023 | 18/01/2024 | C | 02/01/2024 | 21.21% | 0.00% | 419.66 | -2 | 0 | 1.29 | 0.51 | 60.20 | |
| VRTACRA | DAXEUREX | Spencer_Daxv5 | EUR | 4,446.00 | 3.49 | 9 | 77.78% | 494.00 | -0.9966 | -1,131.00 | -1,012.00 | 890.43 | -893.50 | 22/12/2023 | 16/01/2024 | C | 15/01/2024 | 27.27% | 0.00% | 247.00 | -1 | 0 | 0.31 | 0.51 | 55.17 | |
| VRTACRA | DAXEUREX | EM_Talor15 | EUR | 8,411.00 | 2.75 | 17 | 76.47% | 494.76 | -0.8466 | -3,093.00 | 0.00 | 1,017.08 | -1,202.75 | 22/12/2023 | 15/01/2024 | C | 11/01/2024 | 18.18% | 0.00% | 221.34 | -2 | 0 | 2.83 | 0.38 | 39.72 | |
| VRTACRA | DAXEUREX | LUPIN III_DAX15 | EUR | 6,246.00 | 2.71 | 9 | 66.67% | 694.00 | -1.3573 | -2,787.00 | 0.00 | 1,648.17 | -1,214.33 | 22/12/2023 | 18/01/2024 | C | 05/01/2024 | 27.27% | 0.00% | 347.00 | 1 | 0 | 1.00 | 0.39 | 29.22 | |
| VRTACRA | FBIDEM | Ts-Pochio15 | EUR | 3,321.00 | 2.62 | 9 | 55.56% | 369.00 | -2.0966 | -862.00 | 0.00 | 1,074.00 | -612.26 | 02/01/2024 | 22/01/2024 | C | 08/01/2024 | 27.27% | 0.00% | 184.50 | -1 | 0 | 0.36 | 0.36 | 66.93 | |
| VRTACRA | FBIDEM | PCHIO SHORT FB15 | EUR | 3,296.00 | 2.57 | 9 | 55.56% | 366.22 | -2.0562 | -862.00 | 0.00 | 1,079.00 | -624.78 | 02/01/2024 | 22/01/2024 | C | 08/01/2024 | 27.27% | 0.00% | 183.11 | -1 | 0 | 1.00 | 0.36 | 66.43 | |
| VRTACRA | DAXEUREX | LUPIN DAX15 | EUR | 6,621.00 | 2.56 | 9 | 66.67% | 739.67 | -1.2662 | -3,312.00 | 0.00 | 1,916.87 | -1,414.33 | 22/12/2023 | 18/01/2024 | C | 05/01/2024 | 27.27% | 0.00% | 367.83 | 1 | 0 | 1.00 | 0.32 | 28.07 | |
| VRTACRA | DAXEUREX | LUPIN DAX15 | EUR | 6,546.00 | 2.54 | 9 | 66.67% | 727.33 | -1.2714 | -3,312.00 | 0.00 | 1,798.17 | -1,414.33 | 22/12/2023 | 18/01/2024 | C | 05/01/2024 | 27.27% | 0.00% | 363.67 | 1 | 0 | 1.00 | 0.32 | 25.77 | |
| VRTACRA | DAXEUREX | DYNAMIC Dax EMR0 | EUR | 5,554.00 | 2.32 | 11 | 54.55% | 504.91 | -1.9343 | -2,436.00 | 0.00 | 1,626.33 | -840.80 | 22/12/2023 | 11/01/2024 | C | 27/12/2023 | 12.12% | 0.00% | 173.56 | 2 | 0 | 2.75 | 0.30 | 39.64 | |
| VRTACRA | DAXEUREX | D e Sha Dynamic_Td5 | EUR | 5,702.00 | 2.25 | 8 | 50.00% | 712.75 | -2.2466 | -3,262.00 | -1,312.00 | 2,569.00 | -1,143.50 | 27/12/2023 | 22/01/2024 | C | 02/01/2024 | 24.24% | 3.03% | 356.38 | 1 | 1 | 1.14 | 0.30 | 23.64 | |
| VRTACRA | FBIDEM | DYNAMIC FB10 | EUR | 2,004.00 | 2.21 | 10 | 50.00% | 200.40 | -2.2072 | -1,236.00 | 0.00 | 732.80 | -332.00 | 27/12/2023 | 22/01/2024 | C | 16/01/2024 | 18.18% | 0.00% | 62.63 | -2 | 0 | 1.67 | 0.32 | 21.92 | |
| VRTACRA | FBIDEM | TODYNAMICR0 | EUR | 2,004.00 | 2.21 | 10 | 50.00% | 200.40 | -2.2072 | -1,236.00 | 0.00 | 732.80 | -332.00 | 27/12/2023 | 22/01/2024 | C | 16/01/2024 | 18.18% | 0.00% | 62.63 | -2 | 0 | 1.67 | 0.32 | 21.92 | |
| VRTACRA | DAXEUREX | TOLHarvard_E_MCTB2 | EUR | 10,015.00 | 2.12 | 110 | 54.55% | 91.05 | -1.7684 | -1,644.00 | -636.00 | 315.67 | -178.50 | 28/12/2023 | 22/01/2024 | C | 28/12/2023 | 15.15% | 0.00% | 45.52 | 2 | 0 | 22.00 | 0.18 | 85.53 | |
| VRTACRA | FBIDEM | LG_Bias5 | EUR | 2,316.00 | 1.74 | 14 | 57.14% | 166.43 | -1.3083 | -1,974.00 | 0.00 | 678.38 | -618.50 | 21/12/2023 | 19/01/2024 | C | 08/01/2024 | 54.55% | 69.70% | 82.71 | 1 | 1 | 1.08 | 0.23 | 14.28 | |
| VRTACRA | FBIDEM | LG_Bias5 | EUR | 651.00 | 1.70 | 10 | 50.00% | 65.10 | -1.6971 | -658.00 | -208.00 | 464.00 | -373.85 | 21/12/2023 | 22/01/2024 | C | 19/01/2024 | 27.27% | 0.00% | 39.71 | 1 | 1 | 1.11 | 0.22 | 15.77 | |
| VRTACRA | DAXEUREX | FatherF_RSI_32240 | EUR | 4,520.00 | 1.64 | 16 | 37.50% | 283.00 | -2.7321 | -3,705.00 | 0.00 | 708.50 | -708.50 | 22/12/2023 | 18/01/2024 | R+ | 29/12/2023 | 18.18% | 0.00% | 141.53 | 1 | 1 | 1.45 | 0.16 | 15.94 | |
| VRTACRA | FBIDEM | LG_Bias_F15 | EUR | 1,803.00 | 1.60 | 12 | 50.00% | 150.25 | -1.6038 | -1,643.00 | -1,643.00 | 798.17 | -497.67 | 22/12/2023 | 17/01/2024 | C | 17/01/2024 | 45.45% | 57.58% | 75.13 | 1 | 1 | 1.20 | 0.17 | 14.84 | |
| VRTACRA | FBIDEM | Reverse BlackPepper10 | EUR | 1,391.00 | 1.56 | 14 | 64.29% | 99.36 | -0.9672 | -1,505.00 | -1,505.00 | 511.23 | -496.00 | 21/12/2023 | 22/01/2024 | C | 22/01/2024 | 42.42% | 0.00% | 49.68 | 1 | 0 | 1.00 | 0.21 | 10.22 | |
| VRTACRA | FBIDEM | DYNAMIC FB1_180 | EUR | 482.00 | 1.54 | 8 | 37.50% | 66.50 | -2.5743 | -618.00 | -49.00 | 427.33 | -166.00 | 27/12/2023 | 22/01/2024 | C | 16/01/2024 | 18.18% | 0.00% | 28.25 | -1 | 0 | 1.33 | 0.17 | 9.88 | |
| VRTACRA | FBIDEM | FatherD_Crash10 | EUR | 1,453.00 | 1.53 | 12 | 16.67% | 121.08 | -7.6322 | -993.00 | -893.00 | 2,106.50 | -276.00 | 27/12/2023 | 22/01/2024 | C | 11/01/2024 | 24.24% | 21.21% | 60.54 | 1 | -1 | 1.71 | 0.13 | 19.77 | |
| VRTACRA | FBIDEM | LONGD55 | EUR | 627.00 | 1.48 | 8 | 62.50% | 79.38 | -0.8854 | -781.00 | -587.00 | 389.00 | -439.33 | 21/12/2023 | 18/01/2024 | C | 17/01/2024 | 24.24% | 0.00% | 40.19 | -1 | 0 | 1.00 | 0.14 | 10.10 | |
| VRTACRA | FBIDEM | FatherF_Forecast15 | EUR | 951.00 | 1.47 | 8 | 50.00% | 81.50 | -1.4209 | -1,131.00 | 0.00 | 590.25 | -387.26 | 21/12/2023 | 18/01/2024 | C | 02/01/2024 | 18.18% | 0.00% | 40.75 | 1 | 0 | 1.33 | 0.13 | 7.29 | |
| VRTACRA | FBIDEM | FatherF_KurtosisTR15 | EUR | 652.00 | 1.42 | 8 | 50.00% | 81.50 | -1.4209 | -1,131.00 | 0.00 | 590.25 | -387.26 | 21/12/2023 | 18/01/2024 | C | 02/01/2024 | 18.18% | 0.00% | 40.75 | 1 | 0 | 1.33 | 0.13 | 7.29 | |
| VRTACRA | FBIDEM | TODVALE15 | EUR | 1,216.00 | 1.39 | 14 | 50.00% | 86.86 | -1.3870 | -1,699.00 | 0.00 | 622.57 | -448.86 | 21/12/2023 | 22/01/2024 | C | 02/01/2024 | 30.30% | 36.36% | 43.43 | -1 | -1 | 1.56 | 0.13 | 7.62 | |
| VRTACRA | FBIDEM | VALE20015 | EUR | 1,191.00 | 1.38 | 14 | 50.00% | 85.07 | -1.3761 | -1,724.00 | 0.00 | 622.57 | -462.43 | 21/12/2023 | 22/01/2024 | C | 02/01/2024 | 30.30% | 36.36% | 42.54 | -1 | -1 | 1.56 | 0.12 | 7.54 | |
| VRTACRA | DAXEUREX | FatherR_LoLu_05 | EUR | 2,548.00 | 1.37 | 17 | 52.94% | 149.88 | -1.2208 | -3,280.00 | 0.00 | 1,041.22 | -862.88 | 22/12/2023 | 22/01/2024 | C | 10/01/2024 | 51.52% | 0.00% | 74.94 | -1 | 0 | 1.00 | 0.13 | 8.86 | |
| VRTACRA | DAXEUREX | DAY DAX15 | EUR | 4,097.00 | 1.36 | 13 | 38.46% | 315.15 | -2.1701 | -5,893.00 | -2,349.00 | 3,119.00 | -1,437.26 | 21/12/2023 | 19/01/2024 | C | 10/01/2024 | 39.39% | 0.00% | 157.58 | -1 | 0 | 1.00 | 0.11 | 8.46 | |
| VRTACRA | DAXEUREX | Ts-Sun5 | EUR | 4,147.00 | 1.36 | 13 | 38.46% | 316.00 | -2.1771 | -5,893.00 | -2,324.00 | 3,129.00 | -1,437.26 | 21/12/2023 | 19/01/2024 | C | 10/01/2024 | 39.39% | 0.00% | 159.50 | -1 | 0 | 1.00 | 0.11 | 8.57 | |
| VRTACRA | BLNEUREX | Ts-Sun5e-Bund5 | EUR | 336.00 | 1.34 | 9 | 55.56% | 37.33 | -2.6885 | -478.00 | -162.00 | 437.33 | -162.67 | 21/12/2023 | 22/01/2024 | C | 12/01/2024 | 24.24% | 0.00% | 18.67 | 1 | 0 | 1.13 | 0.12 | 7.76 | |
| VRTACRA | XSXEURX | DAY XSX5 | EUR | 344.00 | 1.33 | 11 | 27.27% | 31.27 | -3.5595 | -638.95 | -214.85 | 457.33 | -128.95 | 22/12/2023 | 18/01/2024 | C | 19/01/2024 | 33.33% | 0.00% | 15.64 | -1 | 0 | 1.00 | 0.10 | 6.84 | |
| VRTACRA | BLNEUREX | FatherF_MetaSyn10115 | EUR | 296.00 | 1.28 | 9 | 55.56% | 31.78 | -2.9638 | -618.00 | -332.00 | 434.00 | -169.33 | 21/12/2023 | 22/01/2024 | C | 12/01/2024 | 24.24% | 0.00% | 15.89 | -1 | 0 | 1.13 | 0.10 | 6.10 | |
| VRTACRA | DAXEUREX | FatherF_Dynamic_140 | EUR | 1,315.00 | 1.25 | 10 | 30.00% | 131.50 | -2.9131 | -2,843.00 | -2,449.00 | 2,202.33 | -796.00 | 27/12/2023 | 22/01/2024 | C | 11/01/2024 | 21.21% | 3.03% | 66.75 | -1 | 1 | 1.07 | 0.09 | 6.25 | |
| VRTACRA | DAXEUREX | FatherF_NewD51e5 | EUR | 1,265.00 | 1.24 | 10 | 30.00% | 126.50 | -2.8937 | -3,730.00 | -1,537.00 | 2,177.33 | -762.43 | 22/12/2023 | 17/01/2024 | C | 10/01/2024 | 24.24% | 0.00% | 63.25 | 1 | 0 | 1.25 | 0.08 | 4.58 | |
| VRTACRA | DAXEUREX | FatherF_Dynamic160 | EUR | 2,580.00 | 1.24 | 11 | 36.36% | 234.55 | -2.1687 | -5,736.00 | -5,048.00 | 3,341.00 | -1,540.57 | 27/12/2023 | 22/01/2024 | C | 11/01/2024 | 21.21% | 3.03% | 64.50 | -2 | 2 | 1.83 | 0.09 | 6.09 | |
| VRTACRA | FBIDEM | Mangusta_MCT090 | EUR | 566.00 | 1.24 | 9 | 55.56% | 62.89 | -0.9940 | -1,648.00 | | | | | | | | | | | | | | | | |



Currency EUR - by trades



| TOTAL Currency USD | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--------------------|---------|-------------------|-------|--------------|---------------|--------------|--------|-----------|----------|-----------|------------|-----------------|----------------|-------------|------------|----------|------------|----------------|-----------------|--------------|----------|-----------|---------------|--------------|--------|--|--|
| Account | Symbol | System | Curr. | Total Profit | Profit Factor | Total Trades | % Prof | Avg Trade | Ratio WL | DDown Max | DDown Curr | Avg Winning Trd | Avg Losing Trd | First Trade | Last Trade | Last Pos | DDM Date | Time in Market | Night in Market | Avg Contract | Max InrD | Max OverN | Trades By Day | Sharpe Ratio | WLF | | |
| VRTACCRA | NZDCME | FatherF_PunRPF | USD | 1,333.76 | 10.22 | 9 | 77.78% | 148.20 | -2.9189 | -144.72 | 0.00 | 211.21 | -72.36 | 21/12/2023 | 12/01/2024 | C | 28/12/2023 | 30.30% | 9.09% | 74.10 | -1 | -1 | 1.00 | 0.70 | 145.35 | | |
| VRTACCRA | MINDCME | LG_BSL115 | USD | 11,834.32 | 6.94 | 13 | 92.31% | 910.33 | -0.5783 | -1,992.36 | 0.00 | 1,152.22 | -1,992.36 | 21/12/2023 | 22/01/2024 | C | 18/01/2024 | 27.27% | 21.21% | 455.17 | 1 | 1 | 2.60 | 0.95 | 65.71 | | |
| VRTACCRA | NSNYMEX | M_BSL_MCT 11.00 | USD | 6,963.76 | 5.96 | 9 | 77.78% | 773.75 | -1.7021 | -827.36 | 0.00 | 1,195.50 | -702.36 | 22/12/2023 | 22/01/2024 | D | 09/01/2024 | 27.27% | 21.21% | 386.88 | -1 | -1 | 1.29 | 0.66 | 95.95 | | |
| VRTACCRA | MSDCME | LG_BSL115 | USD | 5,646.26 | 3.95 | 9 | 77.78% | 627.36 | -1.0141 | -1,319.86 | 0.00 | 1,123.00 | -1,107.36 | 21/12/2023 | 22/01/2024 | C | 11/01/2024 | 30.30% | 33.33% | 313.88 | 1 | 1 | 1.50 | 0.82 | 47.51 | | |
| VRTACCRA | FAHFMEX | FAHFMEX_BidCurv11 | USD | 9,876.88 | 9.87 | 10 | 66.67% | 987.68 | -1.1144 | -1,114.40 | 0.00 | 869.00 | -869.00 | 06/01/2024 | 18/01/2024 | C | 13/01/2024 | 33.33% | 0.00% | 148.88 | 1 | 0 | 1.30 | 0.34 | 81.74 | | |