

ACCEPTANCE TEST REPORT

STATISTICAL / MATHEMATICAL ALGORITHM OF FINANCIAL- MANAGEMENT TYPE

Dr. **Biagio Maurizio Peluso** and Dr.Ing.**Pietro Paolo Erario**, through this document dated **06/02/2026**, intend to report on the results and testing procedures relating to a **Statistical / Mathematical / Financial Algorithm**, of their **exclusive ownership**, designed for the management of **PROFESSIONAL AND INSTITUTIONAL** portfolios for the active management of **AMC-type Certificates (ACTIVELY MANAGED CERTIFICATES)** under Swiss law.

The structure in question consists of **6 (SIX) MACRO MANAGEMENT ALGORITHMS**, which in turn generate **62 (SIXTY-TWO) sub-structures**, namely **independent and fully decorrelated Expert Advisors**, which operate autonomously and collectively contribute to the creation of the entire financial system.

The 62 Expert Advisors may be used simultaneously, as documented by this acceptance test report, or may be selected in a differentiated and targeted manner, depending on the desired Risk/Return financial target, evaluating each EA individually and selecting its characteristics according to:

Performance, Max DD, Equity DD, Profit Factor, Sharpe Ratio, etc.

This acceptance test is the perfect empirical demonstration of how **“Unity is Strength”**: 62 Expert Advisors which, if taken individually, would not attract any interest, when combined form a **solid and indestructible structure**.

All EAs have been **meticulously analyzed** and are listed below.

The 6 (six) FINANCIAL MACRO MANAGEMENT ALGORITHMS are named:

1. DaxBest – 2. HighLowBBSar -- 3. MSE – 4.Triangular – 5.Weekly – 6. XAUUSD Master

These systems, the result of **years of intensive work**, have been programmed to operate on brokers using the **MetaTrader 5 platform**, owned by **MetaQuotes**.

TESTING METHODOLOGY

The acceptance testing was carried out using **three statistical-mathematical financial analysis tools**:

a) Strategy Tester MT5 b) Quant Analyzer Pro 4.9.2 c) Python

The testing consisted of **three operational phases**.

PHASE ONE

Phase One used data provided by the **MetaTrader 5 Strategy Tester**, licensed by the broker **IG MARKETS**.

Question: Why IG Markets?

Answer: For two very specific reasons.

- 1) IG Markets operates within an extremely solid **global regulatory framework**, acting through different legal entities depending on client residence and offered products.

Below are the **main regulatory details for Italian and international clients updated to 2026:**

a. Regulation in Italy and Europe

For clients resident in Italy, operations are mainly handled by:

- **IG Europe GmbH:** Based in Germany, authorized and regulated by **BaFin (Bundesanstalt für Finanzdienstleistungsaufsicht)** and the **Deutsche Bundesbank**.
- **IG Markets Ltd (Italian Branch):** Registered in the CONSOB register of EU investment firms with branch (No. 72), headquartered in Milan.

MiFID II Compliance: The broker complies with European investor protection regulations, imposing strict standards on cost transparency and product suitability.

b. International Authorizations

Globally, the IG Group is supervised by some of the world's most stringent authorities:

- United Kingdom: regulated by the **FCA (Financial Conduct Authority)**
- Australia: authorized by **ASIC (Australian Securities and Investments Commission)**
- Singapore: regulated by the **Monetary Authority of Singapore (MAS)**

c. Fund Protection and Security

- **Fund Segregation:** Client funds are held in segregated bank accounts, separate from company funds.
- **Negative Balance Protection:** For European retail clients, IG ensures losses cannot exceed deposited capital.
- **Compensation Schemes:** In case of broker insolvency, IG Europe GmbH clients are protected by the German **EdW fund**, while UK clients are covered by the **Financial Services Compensation Scheme (FSCS)** up to £85,000 (or higher limits according to jurisdictional rules applicable in 2026).

2) This is why the **Swiss financial structure** supporting the issuance and management of **AMC Certificates** uses this broker.

MARKET DATA RECONSTRUCTION

This phase involved the **precise reconstruction of the last six years** of market performance for the relevant financial instruments **CFD / FOREX – DAX – XAUUSD**.

The choice to operate in the CFD world (EUR, USD, JPY, GBP, CHF, CAD, NZD, DAX, XAUUSD) is due to its **extreme liquidity, non-manipulability, and balanced structure**, allowing high volatility to remain under strict control.

The 62 Expert Advisors operated from **01/01/2020 to 30/01/2026** on the MT5 platform using **real tick-by-tick data**, achieving a **99% model accuracy**.

Phase One effectively reconstructed, **second by second**, the graphical performance of each Expert Advisor over the six-year period, reporting all major financial performance indicators.

PHASE TWO

Phase Two utilized the powerful software **Quant Analyzer Pro 4.9.2**, which created the **cumulative portfolio** of the 62 Expert Advisors and generated a complete set of financial indicators, concluding with a **MONTE CARLO analysis**.

This analysis stressed the portfolio with **1,000 exact perturbations**, producing **extraordinary results**.

PHASE THREE

Phase Three used **Python** to extract data from all individual strategy CSV files in order to compute the **Equity Drawdown**, defined as the sum of the drawdowns of individual strategies, to evaluate the **Risk/Return ratio** not based on Max DD, but on **Equity DD**, where risk is significantly higher.

Extremely important:

The outstanding nature of the results is due to the fact that each individual strategy, over six years, recorded a drawdown of approximately **1%** on an initial capital of **USD 1,000,000**, with a **Risk/Return ratio greater than 2**.

SUMMARY TEST RESULTS

- **Initial Capital (01/01/2020):** USD 1,000,000.00
- **Final Total Capital (30/01/2026):** \approx USD 4,405,566.33
- **Net Portfolio Profit (6 years):** USD 3,405,566.33 (> **340%**)
- **Average Annual Return:** 55.98%
- **Maximum Drawdown:** 2.62%
- **Relative Equity Drawdown:** 6.13% (recorded on 23/11/2020 at 10:22)
- **Leverage Set:** 1:33
- **Maximum Leverage Used:** 74.48% (equivalent to max leverage 1:25)
- **Profit Factor:** 1.84

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$

3405566.33

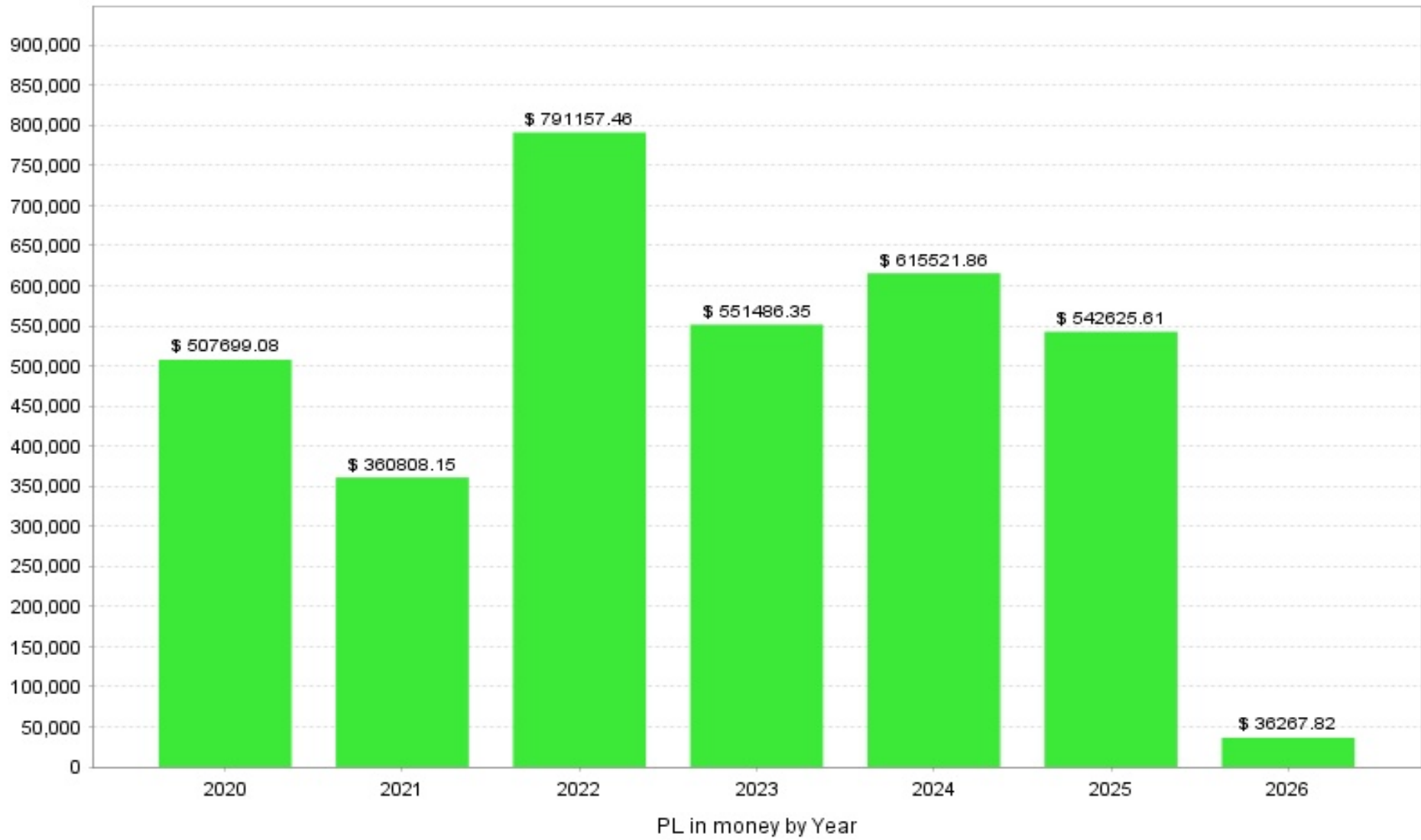
PROFIT IN PIPS 484606957.8 PIPS
 YRLY AVG PROFIT \$ 559823.58
 YRLY AVG % RET 55.98 %
 CAGR 23.59 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
21337	0.14	1.84	96.69	51.03 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 35221.06	2.62 %	\$ 1534.04	\$ 46651.59	\$ 159.61
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
9.01	0.41 R	1446.05 R	14.91	39.09

generated by Quant Analyzer

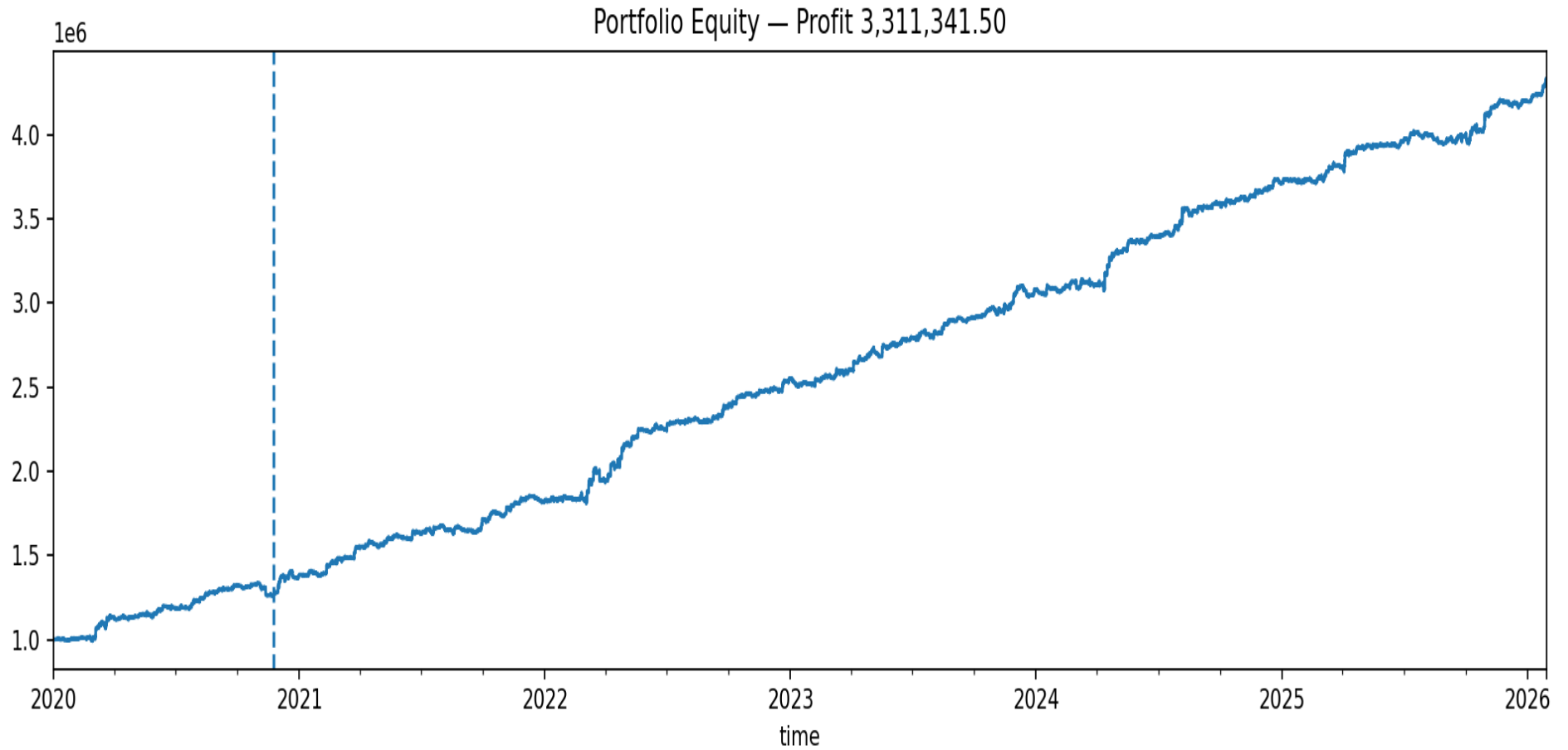
AUDCAD-M-S-E-2020-2025-H3-LT0.25	AUDCAD-TRIA-2020-2025-M30-RISK0.15	AUDCHF-M-S-A-2020-2025-H8-LT0.5
AUDCHF-MONTLY-2020-2025-R0.03	AUDCHF_HLBBS_1	AUDJPY-TRIA-2020-2025-H1-RISK0.2
AUDJPY-WEEKLY-2020-2025-R0.03	AUDUSD-TRIA-2020-2025-M20-RISK0.2	AUDUSD_HLBBS_1
CADCHF-WEEKLY-2020-2025-R0.05	CADJPY-WEEKLY-2020-2025-R0.01	CHFJPY-M-S-E-2020-2025-H6-LT0.5
CHFJPY-TRIA-2020-2025-H1-RISK0.20	CHFJPY-WEEKLY-2020-2025-R0.01	DAX-BEST-DARWINEX-H1-2020-2025-R0.01
EURAUD-WEEKLY-2020-2025-R0.01	EURAUD_HLBBS_1	EURCAD-MONTLY-2020-2025-R0.01
EURCHF-M-S-E-2020-2025-H4-LT0.25	EURCHF_HLBBS_1	EURGBP-TRIA-2020-2025-H2-RISK0.5
EURGBP_HLBBS_1	EURJPY-MONTLY-2020-2025-R0.01	EURJPY_HLBBS_1
EURNZD-TRIA-2020-2025-H2-RISK0.5	EURNZD_HLBBS_15	EURUSD-TRIA-2020-2025-5M-RISK0.15
EURUSD-WEEKLY-2020-2025-R0.01	EURUSD_HLBBS_1	GBPAUD-WEEKLY-2020-2025-R0.01
GBPAUD_HLBBS_1	GBPCAD-M-S-E-2020-2025-H6-LT0.5	GBPCAD_HLBBS_1
GBPCHF_HLBBS_1	GBPJPY-M-S-E-2020-2025-H1-LT0.06	GBPJPY-MONTLY-2020-2025-R0.01
GBPJPY-TRIA-2020-2025-M30-RISK0.20	GBPJPY_HLBBS_1	GBPNZD-M-S-E-2020-2025-H3-LT0.13
GBPUSD-M-S-E-2020-2025-M30-LT0.1	GBPUSD-TRIA-2020-2025-H2-RISK0.30	GBPUSD-WEEKLY-2020-2025-R0.01
GBPUSD_HLBBS_1	NZDCAD-WEEKLY-2020-2025-R0.01	NZDCAD_HLBBS_1
NZDCHF-TRIA-2020-2025-H1-RISK0.20	NZDCHF_HLBBS_1	NZDJPY-TRIA-2020-2025-M20-RISK0.15
NZDJPY_HLBBS_1	NZDUSD-M-S-E-2020-2025-H1-LT0.11	NZDUSD-TRIA-2020-2025-M15-RISK0.20
NZDUSD-WEEKLY-2020-2025-R0.01	NZDUSD_HLBBS_1	Portfolio
USDCHF-M-S-E-2020-2025-H4-LT0.20	USDCHF-MONTLY-2020-2025-R0.01	USDCHF-TRIA-2020-2025-M15-RISK0.20
USDCHF_HLBBS_1	USDJPY-M-S-E-2020-2025-M30-LT0.06	USDJPY-TRIA-2020-2025-M15-RISK0.20
USDJPY-WEEKLY-2020-2025-R0.01	XAUUSD-WEEKLY-2020-2025-R0.08	XAUUSDMASTER2020-20261P
Lines		

Annual Portfolio Profit (USD)

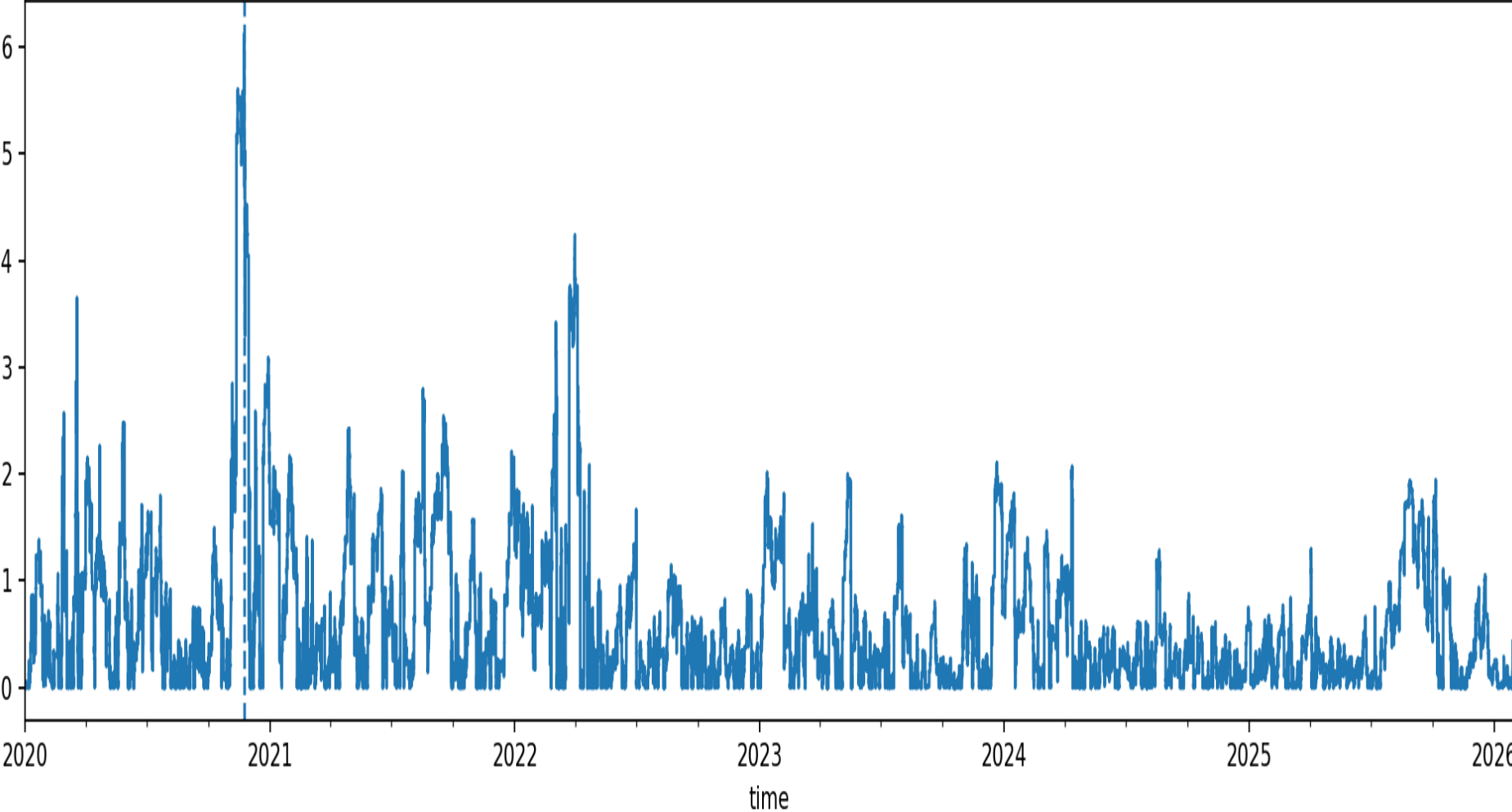


Equity Chart

Relative Equity DrawDown 6,13%

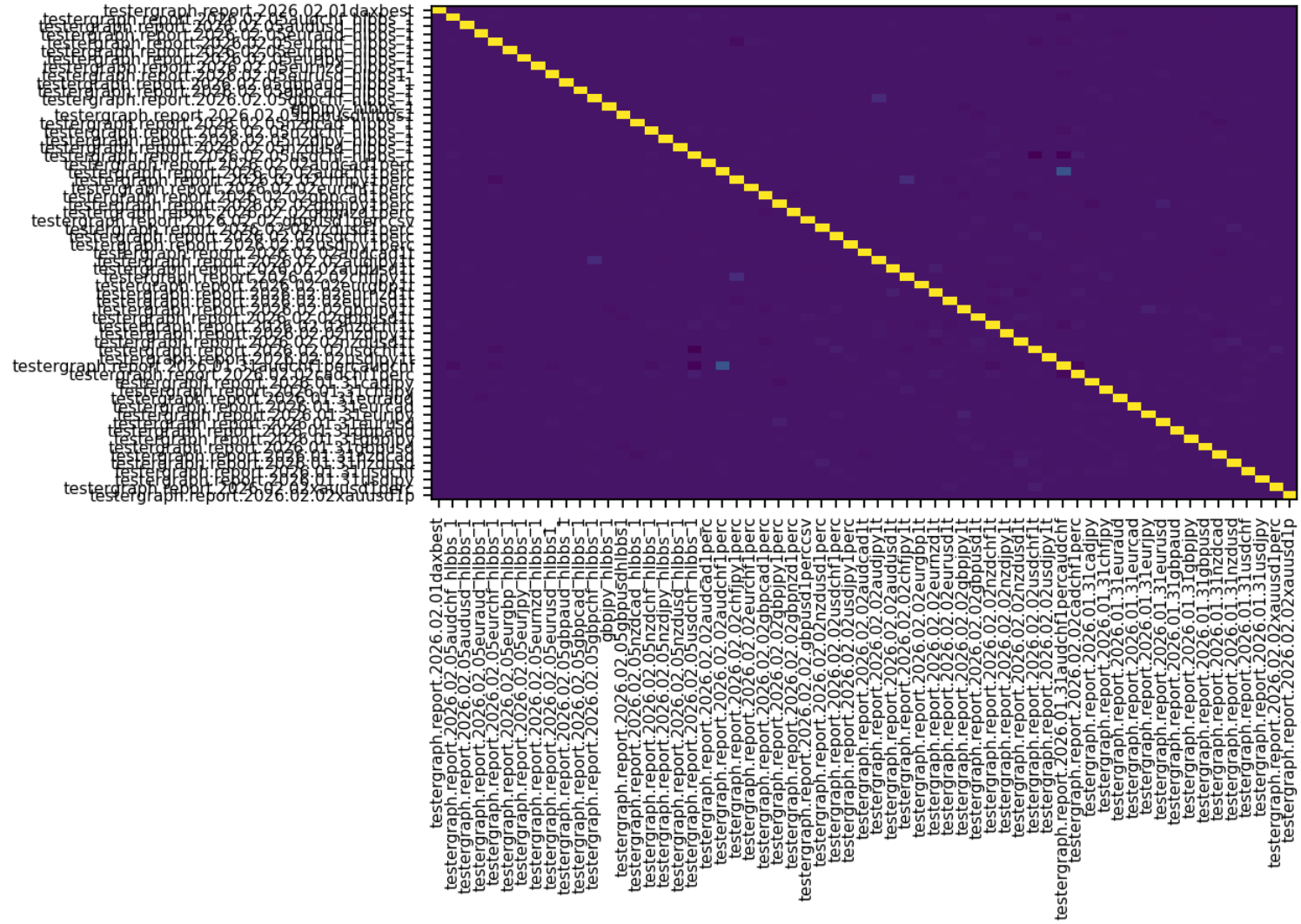


Portfolio DD% — Worst day 2020-11-23 (6.13%)



Total decorrelation among the 62 Expert Advisors

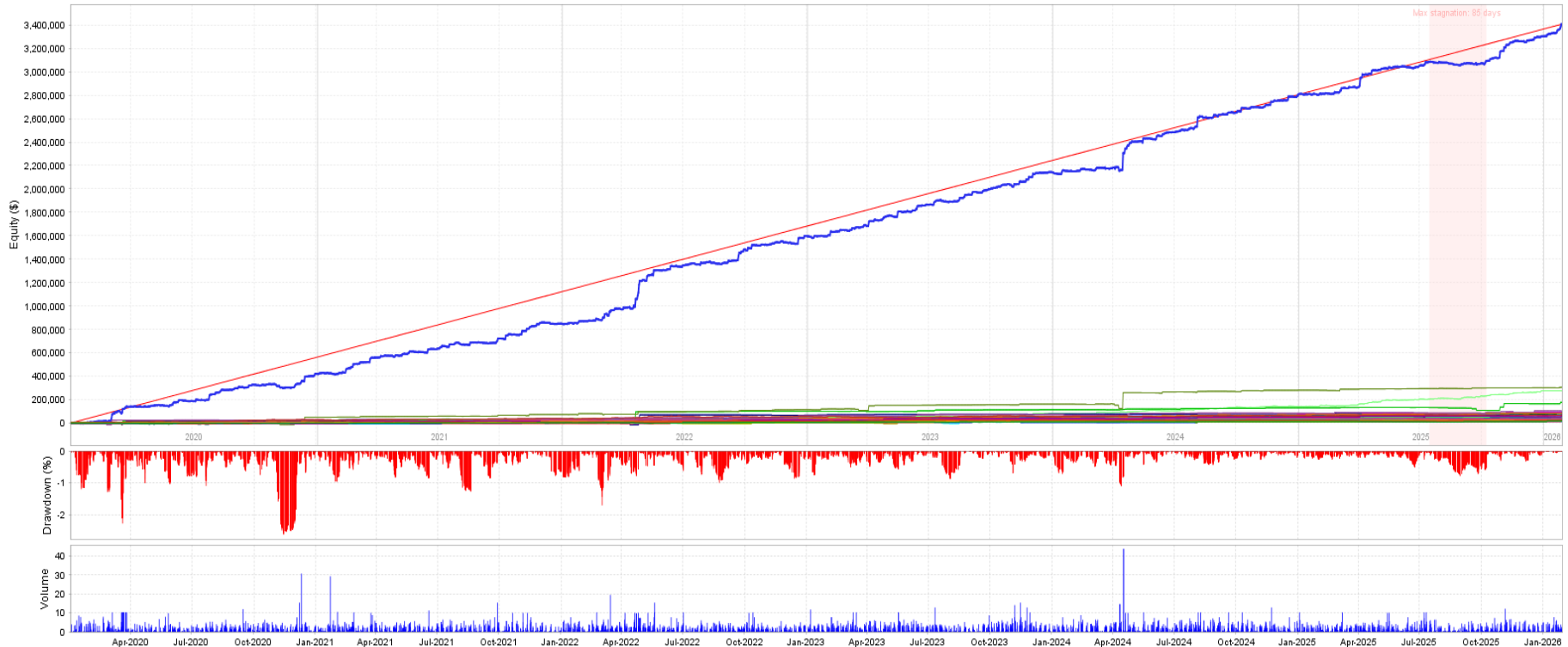
Correlation (1min returns)



Portfolio Symbol: Portfolio, Timeframe: unknown, Date Range: 02.01.2020 - 26.01.2026

Overview List of trades Equity chart Trade analysis Settings Portfolio correlation Open balances

Data Portfolio Direction L+S L S X Axis Show OOS Drawdown Volume Stagnation Marker



- AUDCAD-M-S-E-2020-2025-H3-LT0.25
- AUDCAD-TRIA-2020-2025-M30-RISK0.15
- AUDCHF-M-S-A-2020-2025-H8-LT0.5
- AUDCHF-MONTHLY-2020-2025-R0.03
- AUDCHF_HLBBBS_1
- AUDJPY-TRIA-2020-2025-H1-RISK0.2
- AUDJPY-WEEKLY-2020-2025-R0.03
- AUDUSD-TRIA-2020-2025-M20-RISK0.2
- AUDUSD_HLBBBS_1
- CADCHF-WEEKLY-2020-2025-R0.05
- CADJPY-WEEKLY-2020-2025-R0.01
- CHFJPY-M-S-E-2020-2025-H6-LT0.5
- CHFJPY-TRIA-2020-2025-H1-RISK0.20
- CHFJPY-WEEKLY-2020-2025-R0.01
- DAX-BEST-DARWINEX-H1-2020-2025-R0.01
- EURAUD-WEEKLY-2020-2025-R0.01
- EURAUD_HLBBBS_1
- EURCAD-MONTHLY-2020-2025-R0.01
- EURCHF-M-S-E-2020-2025-H4-LT0.25
- EURCHF_HLBBBS_1
- EURGBP-TRIA-2020-2025-H2-RISK0.5
- EURGBP_HLBBBS_1
- EURJPY-MONTHLY-2020-2025-R0.01
- EURJPY_HLBBBS_1
- EURNZD-TRIA-2020-2025-H2-RISK0.5
- EURNZD_HLBBBS_15
- EURUSD-TRIA-2020-2025-6M-RISK0.15
- EURUSD-WEEKLY-2020-2025-R0.01
- EURUSD_HLBBBS_1
- GBPAUD-WEEKLY-2020-2025-R0.01
- GBPAUD_HLBBBS_1
- GBPCAD-M-S-E-2020-2025-H6-LT0.5
- GBPCAD_HLBBBS_1
- GBPCHF_HLBBBS_1
- GBPJPY-M-S-E-2020-2025-H1-LT0.08
- GBPJPY-MONTHLY-2020-2025-R0.01
- GBPJPY-TRIA-2020-2025-M30-RISK0.20
- GBPJPY_HLBBBS_1
- GBPNZD-M-S-E-2020-2025-H3-LT0.13
- GBPUSD-M-S-E-2020-2025-M30-LT0.1
- GBPUSD-TRIA-2020-2025-H2-RISK0.30
- GBPUSD-WEEKLY-2020-2025-R0.01
- GBPUSD_HLBBBS_1
- NZDCAD-WEEKLY-2020-2025-R0.01
- NZDCAD_HLBBBS_1
- NZDCHF-TRIA-2020-2025-H1-RISK0.20
- NZDCHF_HLBBBS_1
- NZDJPY-TRIA-2020-2025-M20-RISK0.15
- NZDJPY_HLBBBS_1
- NZDUSD-M-S-E-2020-2025-H1-LT0.11
- NZDUSD-TRIA-2020-2025-M15-RISK0.20
- NZDUSD-WEEKLY-2020-2025-R0.01
- NZDUSD_HLBBBS_1
- Portfolio
- USDCHF-M-S-E-2020-2025-H4-LT0.20
- USDCHF-MONTHLY-2020-2025-R0.01
- USDCHF-TRIA-2020-2025-M15-RISK0.20
- USDCHF_HLBBBS_1
- USDJPY-M-S-E-2020-2025-M30-LT0.06
- USDJPY-TRIA-2020-2025-M15-RISK0.20
- USDJPY-WEEKLY-2020-2025-R0.01
- XAUSD-WEEKLY-2020-2025-R0.08
- XAUUSDMASTER2020-20261P
- Lines



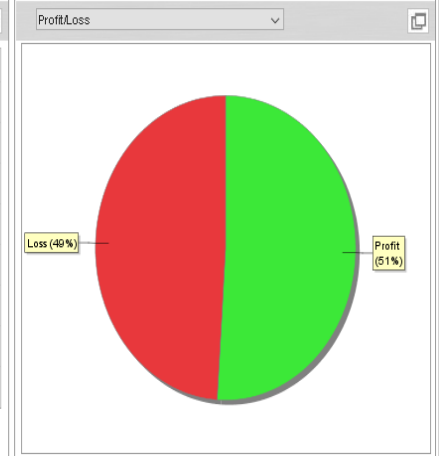
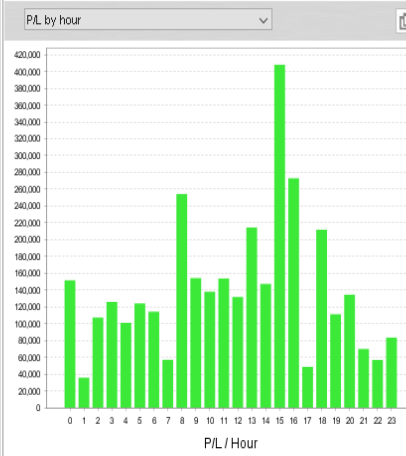
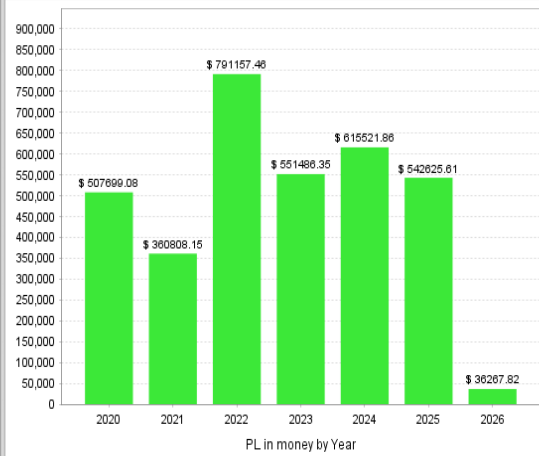
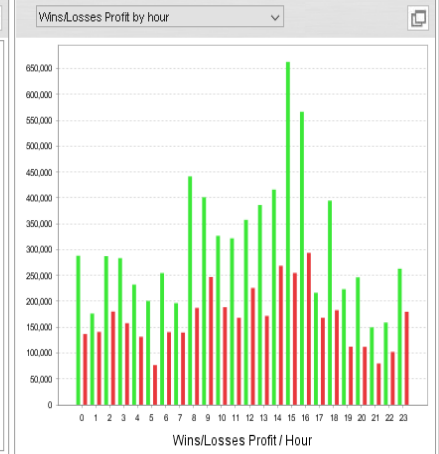
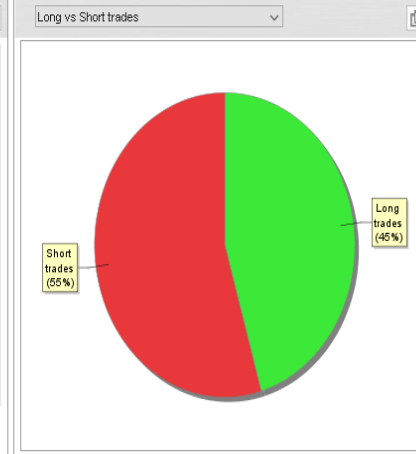
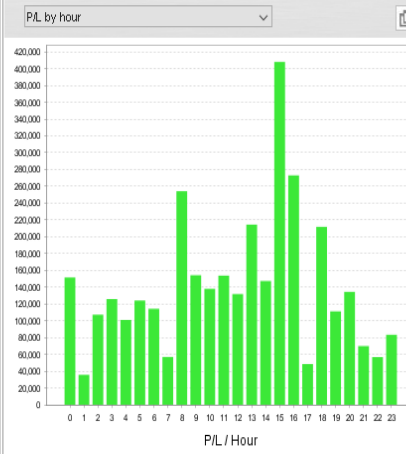
Load report Paste report Results in QuantEditor Log console Plugins & Updates Tests Custom test

Portfolio Symbol Portfolio, Timeframe: unknown, Date Range: 02.01.2020 - 28.01.2026

Overview List of trades Equity chart Trade analysis Settings Portfolio correlation Open balances

Data Portfolio Direction L+S L S Trade period by Sample Analysis for all years

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	\$ 34055...	1.84	21337	51.03 %
2026	\$ 36267...	2.49	191	61.78 %
2025	\$ 54262...	1.73	4186	51.15 %
2024	\$ 61552...	1.88	3537	50.89 %
2023	\$ 55148...	1.82	3283	50.38 %
2022	\$ 79115...	2.05	3613	51.90 %
2021	\$ 36080...	1.65	3062	49.15 %
2020	\$ 50769...	1.86	3465	51.83 %



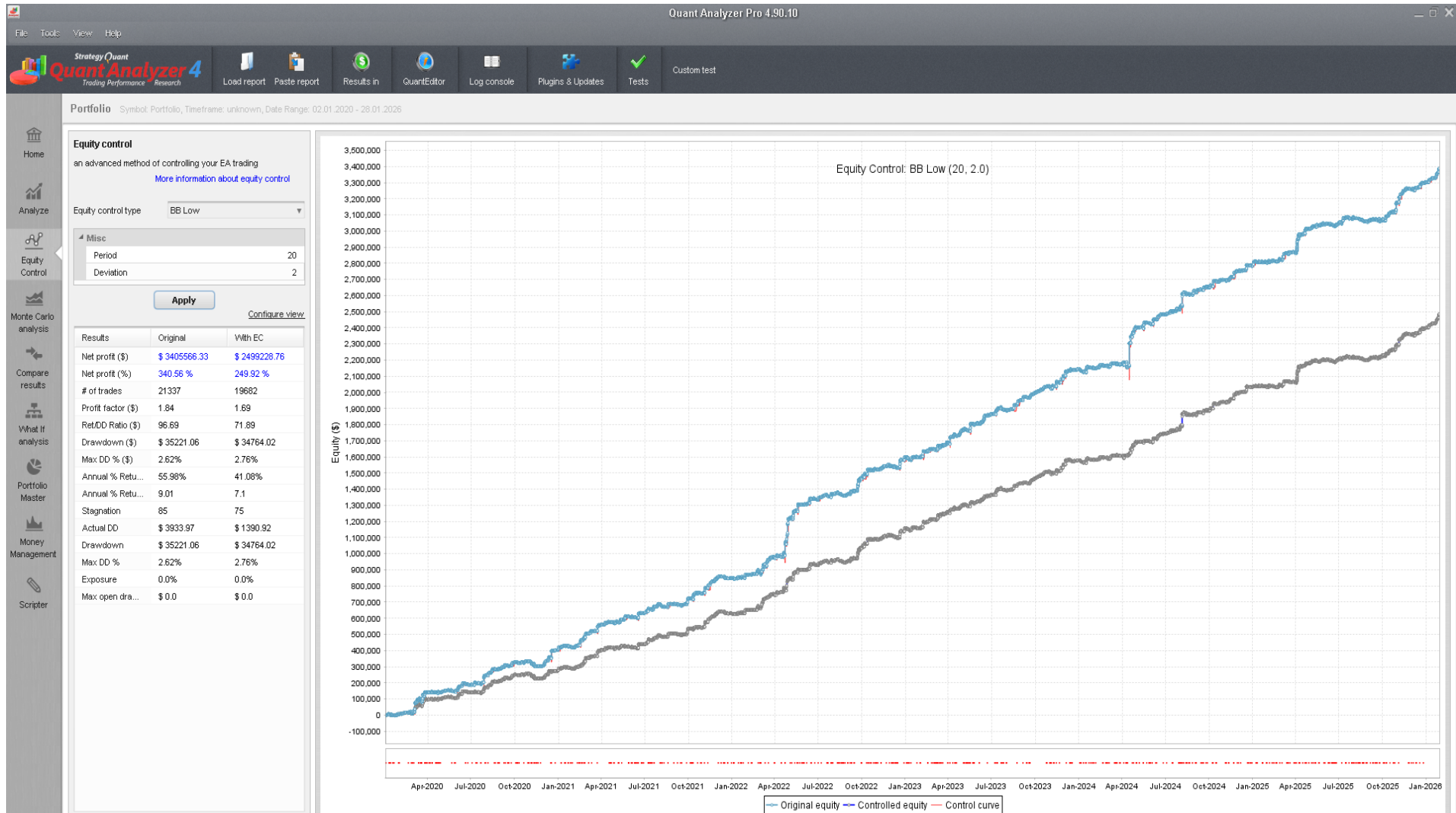
- Home
- Analyze
- Equity Control
- Monte Carlo analysis
- Compare results
- What If analysis
- Portfolio Master
- Money Management
- Scripter

Performance Summary

Performance summary			
	All trades	Long trades	Short trades
Total Net Profit	\$ 3405566.33	\$ 1633975.6	\$ 1771590.73
Gross Profit	\$ 7450353.25	\$ 3366599.2	\$ 4083754.05
Gross Loss	\$ -4044786.92	\$ -1732623.6	\$ -2312163.32
Profit Factor	1.84	1.94	1.77
Total Number of trades	21337	9706	11631
Percent Profitable	51.03 %	55.51 %	47.3 %
Winning Trades	10889	5388	5501
Losing Trades	10448	4318	6130
Avg. Trade Net Profit	\$ 159.61	\$ 168.35	\$ 152.32
Avg. Winning Trade	\$ 684.21	\$ 624.83	\$ 742.37
Payout Ratio (Avg Win/Loss)	1.77	1.56	1.97
Avg. Losing Trade	\$ -387.14	\$ -401.26	\$ -377.19
Avg. Profit by Day	\$ 1534.04	\$ 736.03	\$ 798.01
Avg. Profit by Month	\$ 46651.59	\$ 22383.23	\$ 24268.37
Avg. Profit by Year	\$ 559823.58	\$ 268600.94	\$ 291222.65
Largest Winning Trade	\$ 66397.32	\$ 24143.96	\$ 66397.32
Largest Losing Trade	\$ -16775.8	\$ -14098.86	\$ -16775.8
Avg Consecutive Winning Trades	3.05	4	3.1
Avg Consecutive Losing Trades	2.92	3.21	3.46
Max. Consecutive Winning Trades	53	42	42
Max. Consecutive Losing Trades	29	32	33
Avg. Bars in Total Trades	0	0	0
Avg. Bars in Winning Trades	0	0	0
Avg. Bars in Losing Trades	0	0	0
Drawdown	\$ 35221.06	\$ 42144.15	\$ 78108.75
% Drawdown	2.62 %	2.46 %	6.57 %

Equity Control with BB Low 20 Period

Equity Control with 20-period Bollinger Band Low filter, showing improved system performance



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCAD-M-S-E-2020-2025-H3-LT0.25	AUDCAD-M-S-E-2020-2025-H3-LT0.25	unknown	\$ 19844.63	519 pips	69	0.21	2.01
S3	AUDCAD-TRIA-2020-2025-M30-RISK0.15	AUDCAD-TRIA-2020-2025-M30-RISK0.15	unknown	\$ 26118.06	1556.5 pips	134	0.13	1.29
S4	AUDCHF-M-S-A-2020-2025-H8-LT0.5	AUDCHF-M-S-A-2020-2025-H8-LT0.5	unknown	\$ 24578.62	2177.4 pips	20	0.5	4.29
S5	AUDCHF-MONTHLY-2020-2025-R0.03	AUDCHF-MONTHLY-2020-2025-R0.03	unknown	\$ 59332.62	12900.1 pips	199	0.31	3.02
S6	AUDCHF_HLBBS_1	AUDCHF_HLBBS_1	unknown	\$ 22594.42	1456.5 pips	84	0.17	2.57
S7	AUDJPY-TRIA-2020-2025-H1-RISK0.2	AUDJPY-TRIA-2020-2025-H1-RISK0.2	unknown	\$ 37159.85	3605.8 pips	78	0.26	1.61
S8	AUDJPY-WEEKLY-2020-2025-R0.03	AUDJPY-WEEKLY-2020-2025-R0.03	unknown	\$ 26350.17	15988.3 pips	137	0.45	2.37
S9	AUDUSD-TRIA-2020-2025-M20-RISK0.2	AUDUSD-TRIA-2020-2025-M20-RISK0.2	unknown	\$ 69476.65	1939.1 pips	243	0.15	1.32
S10	AUDUSD_HLBBS_1	AUDUSD_HLBBS_1	unknown	\$ 47172.81	-346.4 pips	102	0.16	2.62
S11	CADCHF-WEEKLY-2020-2025-R0.05	CADCHF-WEEKLY-2020-2025-R0.05	unknown	\$ 30471.02	11128.5 pips	119	0.44	2.44
S12	CADJPY-WEEKLY-2020-2025-R0.01	CADJPY-WEEKLY-2020-2025-R0.01	unknown	\$ 104730.82	6367.3 pips	505	0.18	2.44
S13	CHFJPY-M-S-E-2020-2025-H6-LT0.5	CHFJPY-M-S-E-2020-2025-H6-LT0.5	unknown	\$ 37726.53	3807 pips	46	0.31	2.27
S14	CHFJPY-TRIA-2020-2025-H1-RISK0.20	CHFJPY-TRIA-2020-2025-H1-RISK0.20	unknown	\$ 27525.69	2984.5 pips	52	0.26	1.71
S15	CHFJPY-WEEKLY-2020-2025-R0.01	CHFJPY-WEEKLY-2020-2025-R0.01	unknown	\$ 34528.39	27323 pips	656	0.27	1.82
S16	DAX-BEST-DARWINEX-H1-2020-2025-R0.01	DAX-BEST-DARWINEX-H1-2020-2025-R0.01	unknown	\$ 84280.27	73912000 pips	262	0.19	1.74
S17	EURAUD-WEEKLY-2020-2025-R0.01	EURAUD-WEEKLY-2020-2025-R0.01	unknown	\$ 41013.33	18038.9 pips	879	0	1.51
S18	EURAUD_HLBBS_1	EURAUD_HLBBS_1	unknown	\$ 67492.56	-876.2 pips	558	0.05	1.69
S19	EURCAD-MONTHLY-2020-2025-R0.01	EURCAD-MONTHLY-2020-2025-R0.01	unknown	\$ 24731.77	18617.7 pips	262	0.22	2.31
S20	EURCHF-M-S-E-2020-2025-H4-LT0.25	EURCHF-M-S-E-2020-2025-H4-LT0.25	unknown	\$ 24925.37	-872.1 pips	50	0.17	1.92
S21	EURCHF_HLBBS_1	EURCHF_HLBBS_1	unknown	\$ 71519.51	1071.3 pips	80	0.24	2.93
S22	EURGBP-TRIA-2020-2025-H2-RISK0.5	EURGBP-TRIA-2020-2025-H2-RISK0.5	unknown	\$ 20176.42	737 pips	5	2.27	0
S23	EURGBP_HLBBS_1	EURGBP_HLBBS_1	unknown	\$ 21193.04	-126.9 pips	95	0.07	2.65
S24	EURJPY-MONTHLY-2020-2025-R0.01	EURJPY-MONTHLY-2020-2025-R0.01	unknown	\$ 16450.02	26053.8 pips	321	0.48	2.06
S25	EURJPY_HLBBS_1	EURJPY_HLBBS_1	unknown	\$ 37519.22	589.9 pips	47	0.22	2.9
S26	EURNZD-TRIA-2020-2025-H2-RISK0.5	EURNZD-TRIA-2020-2025-H2-RISK0.5	unknown	\$ 32293.47	1535.3 pips	20	0.35	1.97
S27	EURNZD_HLBBS_15	EURNZD_HLBBS_15	unknown	\$ 31683.19	-1195.9 pips	93	0.1	2.51
S28	EURUSD-TRIA-2020-2025-5M-RISK0.15	EURUSD-TRIA-2020-2025-5M-RISK0.15	unknown	\$ 72967.33	3878 pips	505	0.07	1.21
S29	EURUSD-WEEKLY-2020-2025-R0.01	EURUSD-WEEKLY-2020-2025-R0.01	unknown	\$ 306282.38	12126.8 pips	865	0.1	2.88
S30	EURUSD_HLBBS_1	EURUSD_HLBBS_1	unknown	\$ 31748.64	86 pips	60	0.12	2.66
S31	GBPAUD-WEEKLY-2020-2025-R0.01	GBPAUD-WEEKLY-2020-2025-R0.01	unknown	\$ 86196.29	31630.9 pips	541	0.22	2.74
S32	GBPAUD_HLBBS_1	GBPAUD_HLBBS_1	unknown	\$ 34992.23	-1363.4 pips	176	0.11	2.63
S33	GBPCAD-M-S-E-2020-2025-H6-LT0.5	GBPCAD-M-S-E-2020-2025-H6-LT0.5	unknown	\$ 19999.14	2738.5 pips	13	0.45	3.32
S34	GBPCAD_HLBBS_1	GBPCAD_HLBBS_1	unknown	\$ 22666.11	-1182.2 pips	51	0.12	1.98
S35	GBPCHF_HLBBS_1	GBPCHF_HLBBS_1	unknown	\$ 53225.27	1206.9 pips	266	0.09	2.54
S36	GBPJPY-M-S-E-2020-2025-H1-LT0.06	GBPJPY-M-S-E-2020-2025-H1-LT0.06	unknown	\$ 50833.9	4667.6 pips	195	0.15	2.58
S37	GBPJPY-MONTHLY-2020-2025-R0.01	GBPJPY-MONTHLY-2020-2025-R0.01	unknown	\$ 38837.43	27601.2 pips	319	0.15	2.48

S38	GBPJPY-TRIA-2020-2025-M30-RISK0.20	GBPJPY-TRIA-2020-2025-M30-RISK0.20	unknown	\$ 55406.83	6111 4 pips	116	0.26	1.61
S39	GBPJPY_HLBBS_1	GBPJPY_HLBBS_1	unknown	\$ 33279.11	-1026 7 pips	81	0.13	2.56
S40	GBPNZD-M-S-E-2020-2025-H3-LT0.13	GBPNZD-M-S-E-2020-2025-H3-LT0.13	unknown	\$ 27814.35	2279 pips	66	0.14	2.17
S41	GBPUSD-M-S-E-2020-2025-M30-LT0.1	GBPUSD-M-S-E-2020-2025-M30-LT0.1	unknown	\$ 65063.4	1868 5 pips	375	0.13	2
S42	GBPUSD-TRIA-2020-2025-H2-RISK0.30	GBPUSD-TRIA-2020-2025-H2-RISK0.30	unknown	\$ 38307.21	4276 4 pips	45	0.28	1.78
S43	GBPUSD-WEEKLY-2020-2025-R0.01	GBPUSD-WEEKLY-2020-2025-R0.01	unknown	\$ 178629.15	34453.4 pips	619	0.12	2.59
S44	GBPUSD_HLBBS_1	GBPUSD_HLBBS_1	unknown	\$ 68393.54	-380.6 pips	347	0.1	2.58
S45	NZDCAD-WEEKLY-2020-2025-R0.01	NZDCAD-WEEKLY-2020-2025-R0.01	unknown	\$ 88743.19	-1072 9 pips	589	0.1	1.95
S46	NZDCAD_HLBBS_1	NZDCAD_HLBBS_1	unknown	\$ 13463.12	-625.4 pips	99	0.06	1.66
S47	NZDCHF-TRIA-2020-2025-H1-RISK0.20	NZDCHF-TRIA-2020-2025-H1-RISK0.20	unknown	\$ 25514.76	1295 6 pips	38	0.37	2.01
S48	NZDCHF_HLBBS_1	NZDCHF_HLBBS_1	unknown	\$ 24809.93	-31.8 pips	59	0.19	2.83
S49	NZDJPY-TRIA-2020-2025-M20-RISK0.15	NZDJPY-TRIA-2020-2025-M20-RISK0.15	unknown	\$ 51834.56	3500 4 pips	185	0.2	1.44
S50	NZDJPY_HLBBS_1	NZDJPY_HLBBS_1	unknown	\$ 52894.29	-4002 2 pips	283	0.08	1.78
S51	NZDUSD-M-S-E-2020-2025-H1-LT0.11	NZDUSD-M-S-E-2020-2025-H1-LT0.11	unknown	\$ 31929.81	-229.9 pips	233	0.08	1.81
S52	NZDUSD-TRIA-2020-2025-M15-RISK0.20	NZDUSD-TRIA-2020-2025-M15-RISK0.20	unknown	\$ 31624.44	1934 8 pips	141	0.1	1.25
S53	NZDUSD-WEEKLY-2020-2025-R0.01	NZDUSD-WEEKLY-2020-2025-R0.01	unknown	\$ 75990.62	8504 4 pips	819	0.13	1.73
S54	NZDUSD_HLBBS_1	NZDUSD_HLBBS_1	unknown	\$ 30639.69	-352.2 pips	66	0.16	2.68
S55	USDCHF-M-S-E-2020-2025-H4-LT0.20	USDCHF-M-S-E-2020-2025-H4-LT0.20	unknown	\$ 36937.54	1002 6 pips	72	0.19	2.24
S56	USDCHF-MONTLY-2020-2025-R0.01	USDCHF-MONTLY-2020-2025-R0.01	unknown	\$ 86682.73	9297 7 pips	290	0.12	3.4
S57	USDCHF-TRIA-2020-2025-M15-RISK0.20	USDCHF-TRIA-2020-2025-M15-RISK0.20	unknown	\$ 47198.29	1594 3 pips	166	0.15	1.32
S58	USDCHF_HLBBS_1	USDCHF_HLBBS_1	unknown	\$ 42728.85	2306 4 pips	180	0.08	2.71
S59	USDJPY-M-S-E-2020-2025-M30-LT0.06	USDJPY-M-S-E-2020-2025-M30-LT0.06	unknown	\$ 42747	-2250 1 pips	378	0.07	1.55
S60	USDJPY-TRIA-2020-2025-M15-RISK0.20	USDJPY-TRIA-2020-2025-M15-RISK0.20	unknown	\$ 74400.94	5529 2 pips	143	0.26	1.67
S61	USDJPY-WEEKLY-2020-2025-R0.01	USDJPY-WEEKLY-2020-2025-R0.01	unknown	\$ 62694.94	47305.8 pips	487	0.07	2.03
S62	XAUUSD-WEEKLY-2020-2025-R0.08	XAUUSD-WEEKLY-2020-2025-R0.08	unknown	\$ 83000.41	134997700 pips	122	0.46	3.83
S63	XAUUSDMASTER2020-20261P	XAUUSDMASTER2020-20261P	unknown	\$ 276200.46	275339600 pips	7231	0	1.47

Average strategy drawdown approximately 1% over six years

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD-M-S-E-2020-2025-H3-LT0.25	4.19	53.62 %	\$ 4731.11	0.47 %	\$ 3278.68	\$ 271.84	\$ 10.51
S3	AUDCAD-TRIA-2020-2025-M30-RISK0.15	2.3	56.72 %	\$ 11331.8	1.1 %	\$ 4420.58	\$ 367.86	\$ 25.76
S4	AUDCHF-M-S-A-2020-2025-H8-LT0.5	6.37	75 %	\$ 3860.1	0.38 %	\$ 4276.68	\$ 356.21	\$ 12.91
S5	AUDCHF-MONTLY-2020-2025-R0.03	9.65	62.81 %	\$ 6146.93	0.61 %	\$ 10161.08	\$ 847.61	\$ 29.13
S6	AUDCHF_HLBBS_1	4.04	34.52 %	\$ 5591.52	0.56 %	\$ 3711.94	\$ 309.51	\$ 11.74
S7	AUDJPY-TRIA-2020-2025-H1-RISK0.2	3.89	62.82 %	\$ 9551.8	0.91 %	\$ 6345.76	\$ 530.86	\$ 30.56
S8	AUDJPY-WEEKLY-2020-2025-R0.03	3.69	70.07 %	\$ 7138.1	0.7 %	\$ 4639.17	\$ 387.5	\$ 13.16
S9	AUDUSD-TRIA-2020-2025-M20-RISK0.2	4.6	57.2 %	\$ 15088.16	1.42 %	\$ 11425.05	\$ 951.73	\$ 57.42
S10	AUDUSD_HLBBS_1	7.36	26.47 %	\$ 6408.42	0.63 %	\$ 7880.63	\$ 655.18	\$ 34.18
S11	CADCHF-WEEKLY-2020-2025-R0.05	3.03	66.39 %	\$ 10068.55	1 %	\$ 5285.06	\$ 441.61	\$ 14.76
S12	CADJPY-WEEKLY-2020-2025-R0.01	8.06	51.09 %	\$ 12995.42	1.24 %	\$ 17221.48	\$ 1434.67	\$ 47.37
S13	CHFJPY-M-S-E-2020-2025-H6-LT0.5	6.26	58.7 %	\$ 6029.2	0.6 %	\$ 6200.27	\$ 516.8	\$ 21.92
S14	CHFJPY-TRIA-2020-2025-H1-RISK0.20	2.65	63.46 %	\$ 10367.88	1 %	\$ 4573.5	\$ 382.3	\$ 18.8
S15	CHFJPY-WEEKLY-2020-2025-R0.01	6.56	59.15 %	\$ 5266.68	0.52 %	\$ 5678.24	\$ 472.99	\$ 15.58
S16	DAX-BEST-DARWINEX-H1-2020-2025-R0.01	9.71	29.77 %	\$ 8683.49	0.82 %	\$ 14051	\$ 1170.56	\$ 208.1
S17	EURAUD-WEEKLY-2020-2025-R0.01	3.74	51.76 %	\$ 10968.05	1.07 %	\$ 6741.3	\$ 561.83	\$ 19.23
S18	EURAUD_HLBBS_1	2.75	27.24 %	\$ 24532.54	2.43 %	\$ 11089.1	\$ 924.56	\$ 30.79
S19	EURCAD-MONTLY-2020-2025-R0.01	4.76	57.25 %	\$ 5200.61	0.52 %	\$ 4361.1	\$ 363.7	\$ 12.64
S20	EURCHF-M-S-E-2020-2025-H4-LT0.25	3.84	46 %	\$ 6486.87	0.64 %	\$ 4127.64	\$ 346.19	\$ 13.39
S21	EURCHF_HLBBS_1	12.6	32.5 %	\$ 5676.58	0.57 %	\$ 11800.72	\$ 979.72	\$ 32.39
S22	EURGBP-TRIA-2020-2025-H2-RISK0.5	0	100 %	\$ 0	0 %	\$ 3389.64	\$ 276.39	\$ 9.27
S23	EURGBP_HLBBS_1	2.15	27.37 %	\$ 9847.3	0.98 %	\$ 3480.12	\$ 290.32	\$ 9.6
S24	EURJPY-MONTLY-2020-2025-R0.01	2.87	60.44 %	\$ 5731.92	0.57 %	\$ 2705.8	\$ 225.34	\$ 7.62
S25	EURJPY_HLBBS_1	4.7	31.91 %	\$ 7987.77	0.79 %	\$ 10728.9	\$ 893.31	\$ 123.83
S26	EURNZD-TRIA-2020-2025-H2-RISK0.5	2.94	65 %	\$ 11001.13	1.07 %	\$ 6006.59	\$ 496.82	\$ 19.87
S27	EURNZD_HLBBS_15	3.06	22.58 %	\$ 10353.73	1.03 %	\$ 6786.33	\$ 565.77	\$ 68.73
S28	EURUSD-TRIA-2020-2025-5M-RISK0.15	4.74	54.85 %	\$ 15385.35	1.52 %	\$ 11998.43	\$ 999.55	\$ 40.72
S29	EURUSD-WEEKLY-2020-2025-R0.01	7.19	53.87 %	\$ 42617.76	3.65 %	\$ 50350.7	\$ 4195.65	\$ 141.6
S30	EURUSD_HLBBS_1	3.87	28.33 %	\$ 8199.2	0.82 %	\$ 7175.19	\$ 599.03	\$ 48.32
S31	GBPAUD-WEEKLY-2020-2025-R0.01	7.24	58.6 %	\$ 11911.15	1.14 %	\$ 14167.42	\$ 1180.77	\$ 39.67
S32	GBPAUD_HLBBS_1	5.98	25.57 %	\$ 5849.83	0.58 %	\$ 6083.88	\$ 507.13	\$ 47.48
S33	GBPCAD-M-S-E-2020-2025-H6-LT0.5	5.24	61.54 %	\$ 3814.23	0.37 %	\$ 3322.93	\$ 273.96	\$ 9.5
S34	GBPCAD_HLBBS_1	2.79	19.61 %	\$ 8117.13	0.81 %	\$ 6613.17	\$ 552.83	\$ 59.81
S35	GBPCHF_HLBBS_1	5.21	29.32 %	\$ 10216.17	0.99 %	\$ 8740.15	\$ 729.11	\$ 24
S36	GBPJPY-M-S-E-2020-2025-H1-LT0.06	5.9	54.87 %	\$ 8619.43	0.84 %	\$ 8352.4	\$ 696.35	\$ 26

S37	GBPJPY-MONTLY-2020-2025-R0.01	5.15	61.44 %	\$ 7541.08	0.75 %	\$ 6559.75	\$ 547.01	\$ 18.63
S38	GBPJPY-TRIA-2020-2025-M30-RISK0.20	5.43	62.07 %	\$ 10199.3	1.02 %	\$ 9113.47	\$ 759	\$ 34.27
S39	GBPJPY_HLBBS_1	4.46	23.46 %	\$ 7461.14	0.74 %	\$ 7247.45	\$ 605.07	\$ 88.98
S40	GBPNZD-M-S-E-2020-2025-H3-LT0.13	3.25	50 %	\$ 8562.63	0.85 %	\$ 4551.44	\$ 381.02	\$ 14.89
S41	GBPUSD-M-S-E-2020-2025-M30-LT0.1	9.16	47.73 %	\$ 7104.8	0.69 %	\$ 10701.63	\$ 891.28	\$ 32.13
S42	GBPUSD-TRIA-2020-2025-H2-RISK0.30	4.24	64.44 %	\$ 9025.76	0.9 %	\$ 7559.29	\$ 627.99	\$ 34.26
S43	GBPUSD-WEEKLY-2020-2025-R0.01	4.45	58.97 %	\$ 40098.06	3.53 %	\$ 29365.59	\$ 2446.97	\$ 81.9
S44	GBPUSD_HLBBS_1	8.32	27.38 %	\$ 8219.4	0.81 %	\$ 11234.67	\$ 936.9	\$ 31.4
S45	NZDCAD-WEEKLY-2020-2025-R0.01	4.31	49.58 %	\$ 20569.74	1.98 %	\$ 14590.65	\$ 1215.66	\$ 40.08
S46	NZDCAD_HLBBS_1	1.69	25.25 %	\$ 7982.71	0.8 %	\$ 2252.01	\$ 186.99	\$ 8.57
S47	NZDCHF-TRIA-2020-2025-H1-RISK0.20	4.15	68.42 %	\$ 6144.34	0.61 %	\$ 4350.94	\$ 359.36	\$ 16.54
S48	NZDCHF_HLBBS_1	6.31	28.81 %	\$ 3933.55	0.39 %	\$ 4067.33	\$ 339.86	\$ 14.47
S49	NZDJPY-TRIA-2020-2025-M20-RISK0.15	3.15	59.46 %	\$ 16433.42	1.55 %	\$ 8640.96	\$ 719.92	\$ 43.12
S50	NZDJPY_HLBBS_1	2.72	23.32 %	\$ 19433.11	1.5 %	\$ 8702.33	\$ 724.58	\$ 23.93
S51	NZDUSD-M-S-E-2020-2025-H1-LT0.11	4.66	45.49 %	\$ 6846.4	0.67 %	\$ 5245.81	\$ 437.39	\$ 15.85
S52	NZDUSD-TRIA-2020-2025-M15-RISK0.20	2.93	56.03 %	\$ 10787.6	1.04 %	\$ 5194.48	\$ 433.21	\$ 18.55
S53	NZDUSD-WEEKLY-2020-2025-R0.01	2.86	48.84 %	\$ 26581.04	2.6 %	\$ 12492.52	\$ 1040.97	\$ 34.76
S54	NZDUSD_HLBBS_1	5	25.76 %	\$ 6128.28	0.61 %	\$ 5905.1	\$ 494.19	\$ 31.98
S55	USDCHF-M-S-E-2020-2025-H4-LT0.20	3.6	56.94 %	\$ 10259.44	1.01 %	\$ 6094.69	\$ 505.99	\$ 22.7
S56	USDCHF-MONTLY-2020-2025-R0.01	3.78	56.21 %	\$ 22925.24	2.28 %	\$ 14455.09	\$ 1203.93	\$ 41.14
S57	USDCHF-TRIA-2020-2025-M15-RISK0.20	2.82	57.23 %	\$ 16761.36	1.63 %	\$ 7745.07	\$ 646.55	\$ 28.42
S58	USDCHF_HLBBS_1	4.76	32.22 %	\$ 8975.77	0.88 %	\$ 7036.02	\$ 585.33	\$ 19.3
S59	USDJPY-M-S-E-2020-2025-M30-LT0.06	3.65	49.74 %	\$ 11722.66	1.16 %	\$ 7029.51	\$ 585.58	\$ 20.71
S60	USDJPY-TRIA-2020-2025-M15-RISK0.20	9.03	62.94 %	\$ 8241.37	0.81 %	\$ 12237.13	\$ 1019.19	\$ 38.57
S61	USDJPY-WEEKLY-2020-2025-R0.01	2.29	61.4 %	\$ 27380.31	2.68 %	\$ 10304.11	\$ 858.83	\$ 28.33
S62	XAUUSD-WEEKLY-2020-2025-R0.08	10.2	71.31 %	\$ 8137.83	0.81 %	\$ 14205.32	\$ 1185.72	\$ 41.81
S63	XAUUSDMASTER2020-20261P	23.92	53.67 %	\$ 11548.31	1.12 %	\$ 46003.16	\$ 3836.12	\$ 126.18

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	102619.68	0	0	0	0	0	0	0	0	0	0	0	102619.68
2025	8014.63	20661.95	44165.02	143553.76	29410.81	5414.05	35078.05	-25560.17	14972.53	106325.78	83166.24	42641.92	507844.57
2024	6915.03	12550.43	13362.15	227164.89	20613.48	59556.63	36566.93	108783.69	20174.32	48683.13	52941.7	44064.73	651377.11
2023	-2557.17	53160.82	34295.29	80822.06	48541.29	52349.74	23296.9	63496.14	45934.73	36293.89	65781.09	44128.96	545543.74
2022	19789.25	10704.87	92038	241959.09	89281.32	30841.36	33067.82	-175.4	115216.75	38674.77	22408.05	54335.26	748141.14
2021	-3767.45	86803.28	54158.56	21850.77	27157.68	26128.28	54990.98	2707.01	31558.97	30553.25	99140.71	-2479.06	428802.98
2020	8437.9	12313.46	120084.11	3129.55	9471.95	36727.21	57353.91	41743.85	39062.28	5324.15	-24145.5	111734.24	421237.11

MONTE CARLO ANALYSIS (1,000 Simulations – Exact Method)

Monte Carlo “Results with confidence levels” Method = Exact

Quant Analyzer Pro 4.90.10

File Tools View Help

Strategy Quant **Quant Analyzer 4** Trading Performance Research

Load report Paste report Results in QuantEditor Log console Plugins & Updates Tests Custom test

Portfolio Symbol: Portfolio, Timeframe: unknown, Date Range: 02.01.2020 - 28.01.2026

Monte Carlo simulation

Number of simulations: 1,000

Use

- Randomize trades order with Exact method
- Randomly skip trades with 1 % probability

Randomize trades order

Misc

Method	Exact

Run

What is Monte Carlo simulation and why is it important?

Results with confidence levels Monte Carlo Chart Risk of ruin Predict / Verify

Monte Carlo results with confidence levels

Confidence level	Net Profit	% Net Profit	Number of tra...	Max DD	Max % DD	Ret/DD	R Exp	AR %	Consecutive L...
Original	\$ 3405566.33	340.56 %	21337.0	\$ 35221.06	2.62 %	96.69	0.41 R	55.98 %	29
50	\$ 3305902.23	330.59 %	21128.0	\$ 119426.43	3.59 %	27.51	0.37 R	54.89 %	13
60	\$ 3279128.39	327.91 %	21128.0	\$ 130392.13	3.86 %	25.14	0.36 R	54.44 %	14
70	\$ 3240699	324.07 %	21128.0	\$ 146738.14	4.17 %	22.52	0.35 R	53.81 %	14
80	\$ 3200815.66	320.08 %	21128.0	\$ 162846.8	4.53 %	20.12	0.33 R	53.18 %	15
90	\$ 3141764.73	314.18 %	21128.0	\$ 188436.23	5.17 %	17.37	0.32 R	52.12 %	16
92	\$ 3118811.01	311.88 %	21128.0	\$ 195822.1	5.37 %	16.86	0.32 R	51.78 %	16
95	\$ 3083364.05	308.34 %	21128.0	\$ 214374.83	5.68 %	15.58	0.31 R	51.24 %	17
97	\$ 3016564.59	301.66 %	21128.0	\$ 231732.32	6.19 %	14.25	0.3 R	50.14 %	18
98	\$ 2970793.39	297.08 %	21128.0	\$ 252193.2	6.57 %	13.24	0.29 R	49.35 %	19
99	\$ 2915544.51	291.55 %	21128.0	\$ 276697.75	6.87 %	11.73	0.29 R	48.39 %	20
100	\$ 2659120.2	265.91 %	21128.0	\$ 449727.68	9.75 %	7.58	0.24 R	44.18 %	23

Configure view

Home

Analyze

Equity Control

Monte Carlo analysis

Compare results

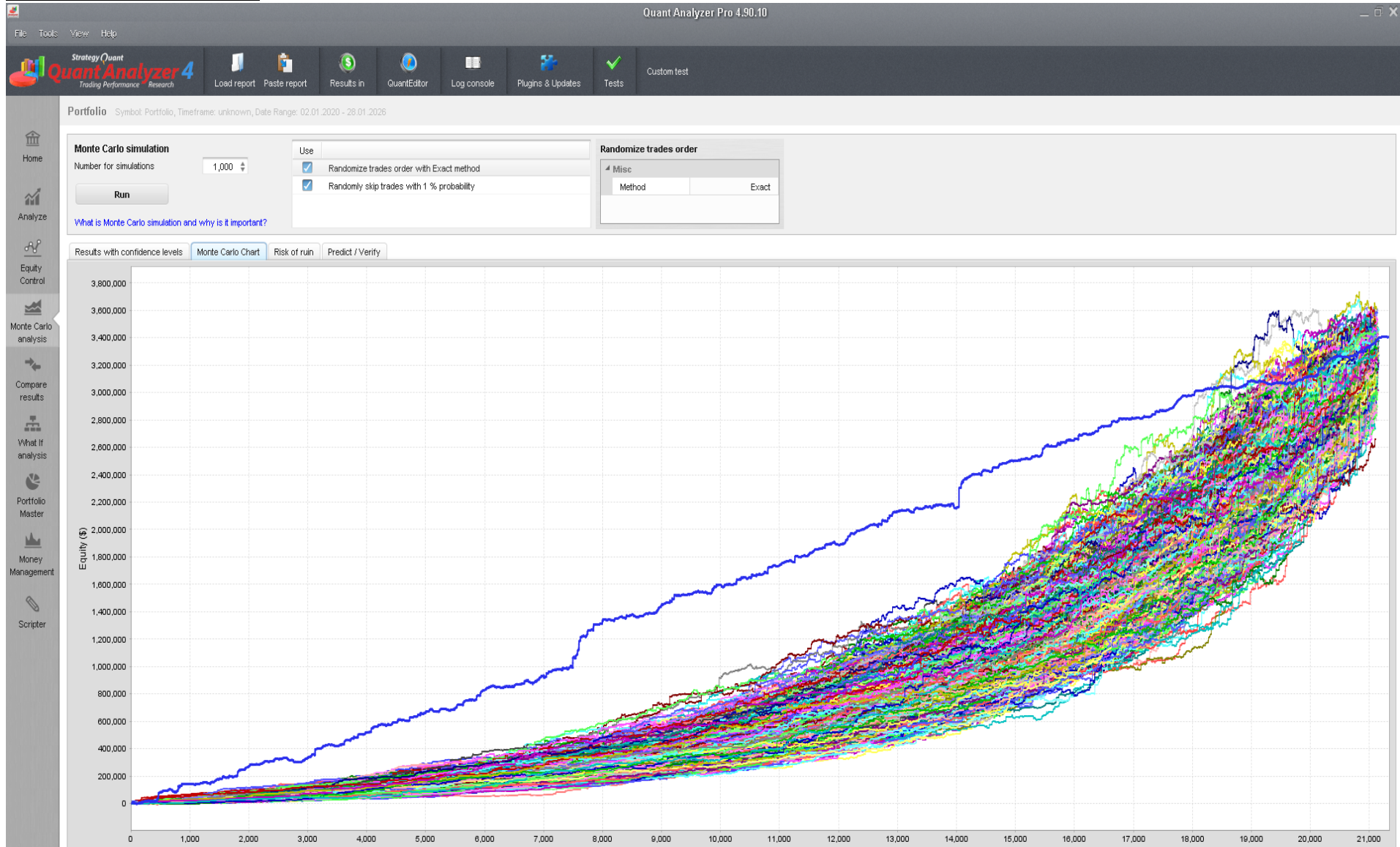
What If analysis

Portfolio Master

Money Management

Scripter

Monte Carlo “Chart” Method = Exact



Monte Carlo “Risk of ruin” Method = Exact

Quant Analyzer Pro 4.90.10

File Tools View Help

Strategy Quant **Quant Analyzer 4** Trading Performance Research

Load report Paste report Results in QuantEditor Log console Plugins & Updates Tests Custom test

Portfolio Symbol Portfolio, Timeframe: unknown, Date Range: 02.01.2020 - 28.01.2026

Monte Carlo simulation

Number for simulations: 1,000

Use

- Randomize trades order with Exact method
- Randomly skip trades with 1 % probability

Randomize trades order

Misc

Method Exact

Run

[What is Monte Carlo simulation and why is it important?](#)

Results with confidence levels Monte Carlo Chart Risk of ruin Predict / Verify

Risk of ruin Confidence level for stats: 95 [Configure view](#)

Initial capital	Risk of ruin	Probability of p...	AR %	Max DD	Net Profit	Number of tra...	Max % DD	% Net Profit	Ret/DD	R Exp
250000.0	0	100.0	204.9...	\$ 214374.83	\$ 3083364.05	21100.0	7.87 %	1233.35 %	15.58	0.31 R
500000.0	0	100.0	102.4...	\$ 214374.83	\$ 3083364.05	21100.0	6.79 %	616.67 %	15.58	0.31 R
750000.0	0	100.0	68.33 %	\$ 214374.83	\$ 3083364.05	21100.0	6.16 %	411.12 %	15.58	0.31 R
1000000.0	0	100.0	51.24 %	\$ 214374.83	\$ 3083364.05	21100.0	5.68 %	308.34 %	15.58	0.31 R
1250000.0	0	100.0	41 %	\$ 214374.83	\$ 3083364.05	21100.0	5.27 %	246.67 %	15.58	0.31 R
1500000.0	0	100.0	34.16 %	\$ 214374.83	\$ 3083364.05	21100.0	4.95 %	205.56 %	15.58	0.31 R
2000000.0	0	100.0	25.62 %	\$ 214374.83	\$ 3083364.05	21100.0	4.42 %	154.17 %	15.58	0.31 R
3000000.0	0	100.0	17.06 %	\$ 214374.83	\$ 3083364.05	21100.0	3.65 %	102.78 %	15.58	0.31 R
4000000.0	0	100.0	12.81 %	\$ 214374.83	\$ 3083364.05	21100.0	3.09 %	77.08 %	15.58	0.31 R
6000000.0	0	100.0	8.54 %	\$ 214374.83	\$ 3083364.05	21100.0	2.38 %	51.39 %	15.58	0.31 R

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Analyze

Equity Control

Monte Carlo analysis

Compare results

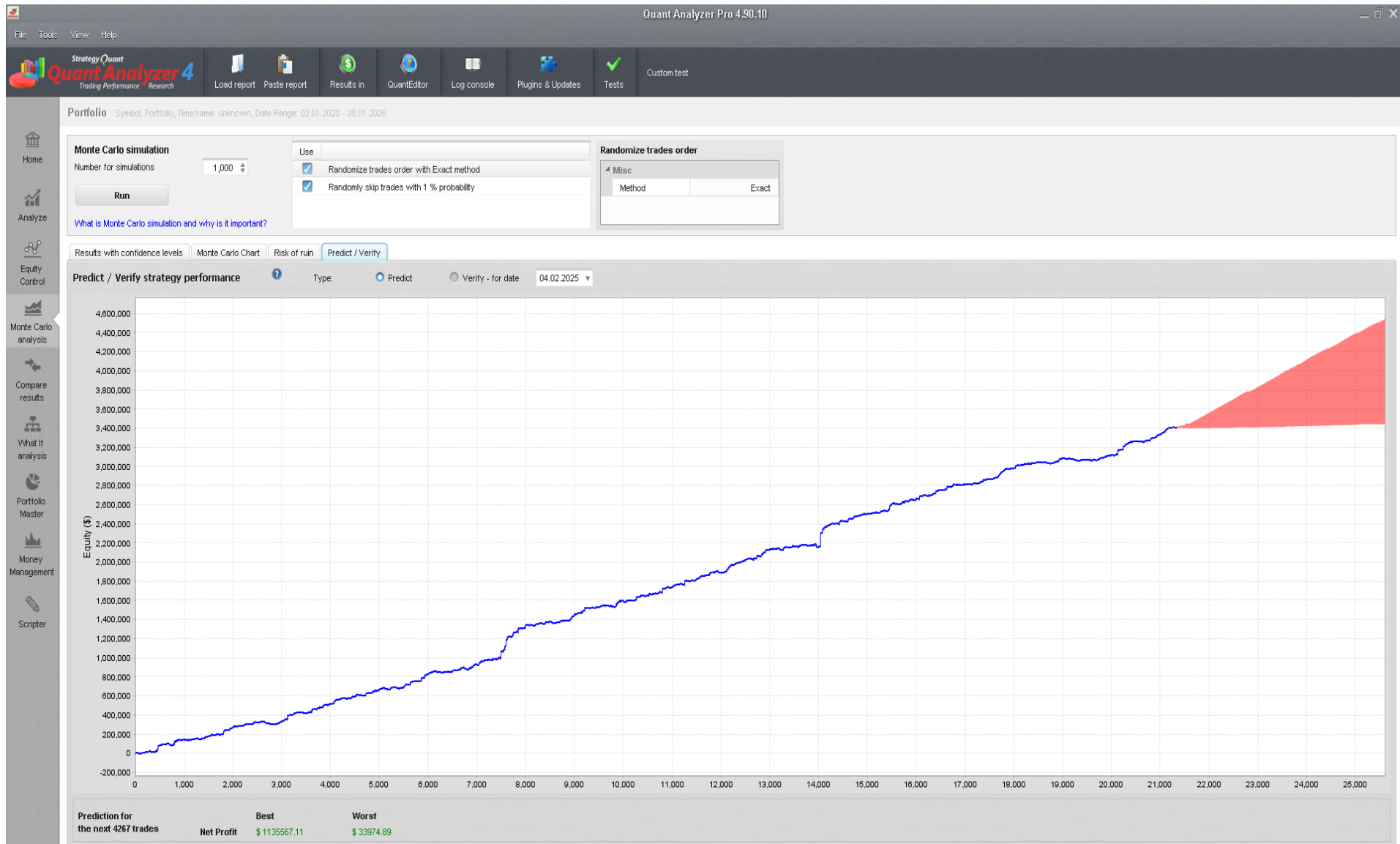
What If analysis

Portfolio Master

Money Management

Scripter

Monte Carlo "Predict" Method = Exact



Guidelines and Recommendations

- The above strategies may only be used on **MetaTrader 5 platforms** with **regulated brokers**.
 - The system is not affected by high spreads, high volatility, or abnormal commissions, as it operates on relatively **high timeframes**.
 - These strategies are intended **exclusively for PROFESSIONAL and INSTITUTIONAL entities, not for retail clients**.
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Tiggiano, 06/02/2026

In Faith

