

# **VERBALE DI COLLAUDO**

## **ALGORITMO STATISTICO/MATEMATICO di tipo FINANZIARIO-GESTIONALE**

Il Dr. Biagio Maurizio Peluso e l'Ing. Pietro Paolo Erario con il presente documento, in data 06/02/2026, intendono relazionare circa le risultanze e le modalità di collaudo inerente un "Algoritmo Statistico/Matematico/Finanziario" di esclusiva proprietà degli stessi, finalizzato alla gestione di Portafogli "PROFESSIONALI ED ISTITUZIONALI X LA GESTIONE ATTIVA DI CERTIFICATES TIPO AMC (ACTIVELY MANAGED CERTIFICATES) DI DIRITTO SVIZZERO"

La struttura in questione è costituita da n. 6 (SEI) MACRO ALGORITMI GESTIONALI che generano a loro volta ben n. 62 (SESSANTADUE) sottostrutture ossia Expert Advisors indipendenti e TOTALMENTE DECORRELATI tra loro che, lavorando autonomamente, contribuiscono a creare l'intero sistema finanziario.

*I 62 EA possono essere utilizzati tutti contemporaneamente, così come documentato da codesto verbale di collaudo, oppure essere scelti in maniera differenziata e mirata, in funzione al target finanziario Rischio/Rendimento che si intende raggiungere, valutando singolarmente e scegliendo le caratteristiche di ogni EA in funzione alla propria: "Performance, Max DD, Equity DD, Profit Factor, Sharp Ratio, etc."*

*Il presente collaudo è la perfetta dimostrazione empirica di come l'"Unione fa la Forza"; n. 62 Expert Advisors che, presi singolarmente, non susciterebbero alcun interesse, messi insieme formano una struttura solida ed indistruttibile!*

*Tutti gli EA sono analizzati in maniera scrupolosa ed elencati di seguito!*

I n. 6 (sei) MACRO ALGORITMI GESTIONALI FINANZIARI sono denominati:

**1) DaxBest--2) HighLowBBSar--3) MSE--4) Triangular--5) Weekly--6)XAUUSD Master**

Gli stessi, frutto di anni di duro lavoro, sono stati programmati per operare su Brokers che utilizzano la piattaforma METATRADER5 di proprietà di MetaQuotes.

Il collaudo in questione è stato effettuato con l'ausilio di tre programmi di analisi statistica-matematica in ambito finanziario, denominati:” *Strategy Tester MT5 + Quant Analyzer Pro 4.9.2+Python*”

Il collaudo ha previsto tre fasi operative:

La **Prima Fase** ha utilizzato i dati forniti dallo Strategy Tester di Metatrader5 licenziato dal Broker denominato “IG MARKETS”

Domanda: Perché IG Markets?

Risposta: Per due motivi ben precisi

- 1) IG Markets opera in un contesto di regolamentazione globale estremamente solido, agendo attraverso diverse entità legali a seconda della residenza del cliente e dei prodotti offerti.

Ecco i dettagli principali sulla regolamentazione per gli utenti italiani e internazionali aggiornati al **2026**:

**a. Regolamentazione in Italia ed Europa**

Per i clienti residenti in Italia, l'operatività è gestita principalmente da due entità:

- **IG Europe GmbH**: Con sede in Germania, è autorizzata e regolamentata dalla [BaFin \(Bundesanstalt für Finanzdienstleistungsaufsicht\)](#) e dalla Deutsche Bundesbank.

- **IG Markets Ltd (Filiale Italiana):** È iscritta all'albo delle imprese di investimento comunitarie con succursale tenuto dalla CONSOB (n. 72), con sede a Milano.
- **Conformità MiFID II:** Il broker rispetta le normative europee a tutela degli investitori, che impongono standard rigorosi sulla trasparenza dei costi e l'adeguatezza dei prodotti.

#### **b. Autorizzazioni Internazionali**

A livello globale, il Gruppo IG è supervisionato da alcune delle autorità più rigorose al mondo:

- **Regno Unito:** Regolamentato dalla [FCA \(Financial Conduct Authority\)](#).
- **Australia:** Autorizzato dall'ASIC (Australian Securities and Investments Commission).
- **Singapore:** Regolamentato dalla Monetary Authority of Singapore (MAS).

#### **c. Protezione dei Fondi e Sicurezza**

- **Segregazione dei Fondi:** I soldi dei clienti sono conservati in conti bancari separati rispetto a quelli della società, garantendo che non possano essere usati per scopi aziendali.
- **Protezione dal Saldo Negativo:** Per i clienti al dettaglio europei, IG garantisce che le perdite derivanti dal trading di CFD non possano superare il capitale depositato sul conto.
- **Sistemi di Indennizzo:** In caso di insolvenza del broker, i clienti di IG Europe GmbH sono protetti dal fondo tedesco EdW, mentre quelli britannici sono coperti dal Financial Services Compensation Scheme (FSCS) fino a £85.000 (o limiti superiori previsti dalle specifiche giurisdizioni nel 2026)

2) Perché la struttura finanziaria Svizzera, che ci accompagna nell'emissione e gestione dei CERTIFICATES AMC, utilizza tale broker.

Tale fase si è identificata nella ricostruzione puntuale degli ultimi sei anni dell'andamento del mercato finanziario di nostro interesse CFD/FOREX-DAX-XAUUSD! La scelta di lavorare con il mondo CFD (EUR-USD-JPY-GBP-CHF-USD-CAD-NZD-DAX-XAUUSD) è determinata dal fatto che è immensamente liquido, non è manipolabile ed è perfettamente bilanciato tale da tenere l'alta volatilità sempre sotto stretto controllo!

I 62 Expert Advisors in questione hanno operato dal 01/01/2020 al 30/01/2026 su piattaforma Mt5 con l'utilizzo di dati reali tick by tick, ottenendo così una qualità dei modelli pari al 99% di precisione.

La **Prima Fase** ha, di fatto, ricostruito, secondo per secondo, l'andamento grafico di ogni singolo Expert nei sei anni precedenti, riportando tutti i più importanti indicatori finanziari di riferimento.

La **Seconda Fase**, invece, ha utilizzato il potente software chiamato “***Quant Analyzer Pro 4.9.2***”, che ha creato il portfolio cumulativo dei n. 62 Expert Advisor, e, successivamente, ha redatto una serie di indicatori finanziari completando il lavoro con l'analisi **MONTE CARLO**.

Tale analisi ha stressato il fascio con 1000 perturbazioni, in maniera Exact, riportando risultati straordinari!

La **Terza Fase** è stata quella di utilizzare il potente programma Python per estrapolare da tutti i dati in csv delle singole strategie per ottenere l' **EQUITY Draw Down**, ossia la somma dei ritracciamenti delle singole strategie per valutare il rapporto Rendimento/Rischio non in funzione del MaxDD bensì dell'EQUITY DD dove il rischio è sicuramente maggiore!

**Importantissimo** : La straordinarietà dei risultati è dovuta al fatto che ogni singola strategia, nei sei anni, ha riportato, su un capitale iniziale di 1M/usd, un DD che si è attestato intorno all'1% e con un Rendimento/Rischio maggiore di 2

## **RISULTATI SINTETICI DEL COLLAUDO**

- 1) **Capitale Iniziale al 01/01/2020 pari ad 1.000.000,00 USD**
- 2) **Capitale finale complessivo al 30/Gennaio/2026:  $\approx$  4.405.566,33 USD**
- 3) **Profitto netto del Portfolio in sei anni : 3.405.566,33 usd -- ossia maggiore del 340%**
- 4) **Media su base annua di profitto del 55,98%**
- 5) **Max DrawDown = 2,62%**
- 6) **Relative EQUITY DrawDown = 6,13% avuta in data 23/Novembre/2020 alle ore 10:22**
- 7) **Leva impostata 1:33 –Massima leva utilizzata pari al 74,48% -- Ossia Max Leva utilizzata 1:25**
- 8) **Profit Factor = 1.84**

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

**\$**  
**3405566.33**

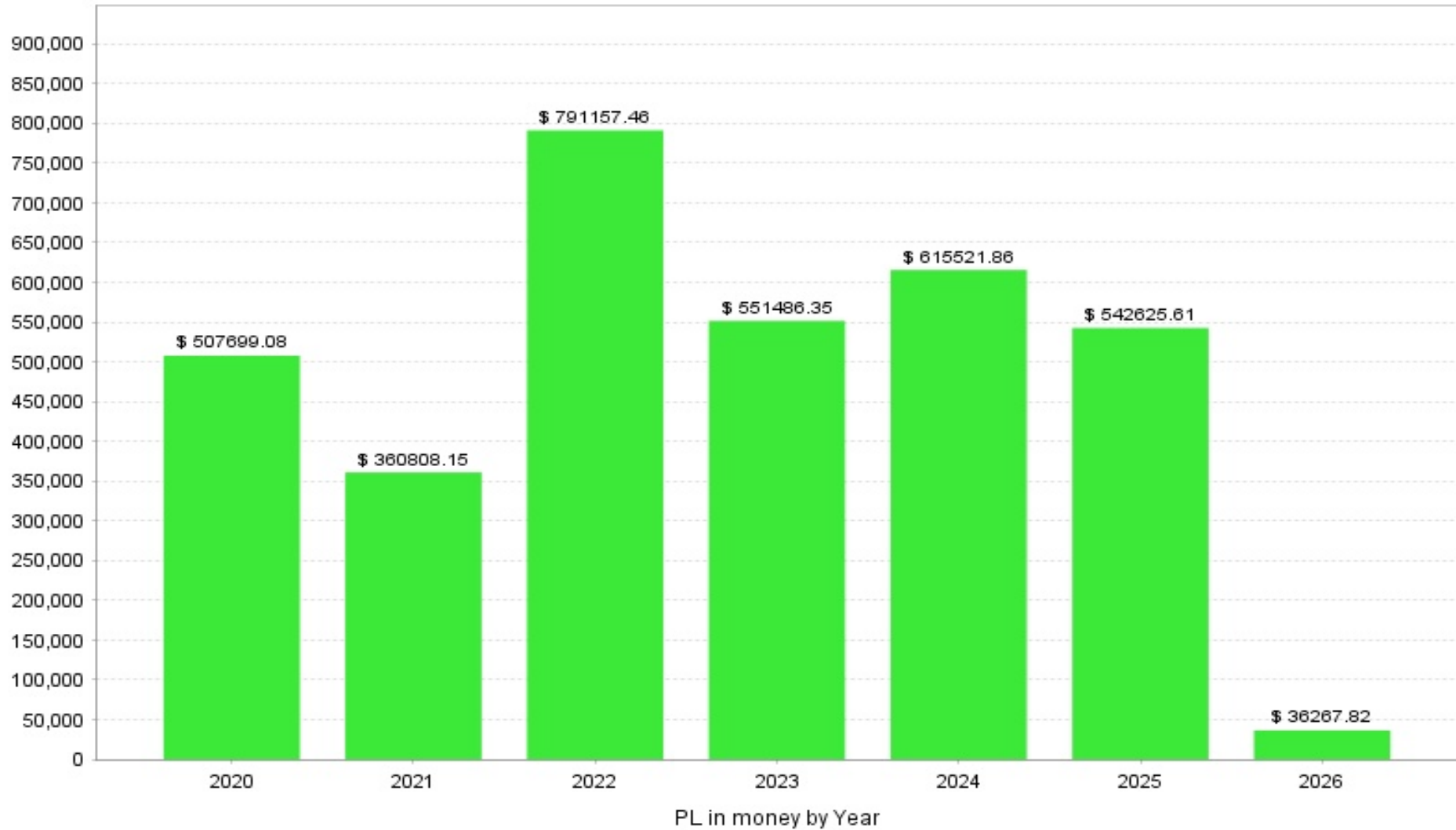
PROFIT IN PIPS 484606957.8 PIPS  
YRLY AVG PROFIT \$ 559823.58  
YRLY AVG % RET 55.98 %  
CAGR 23.59 %

# 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

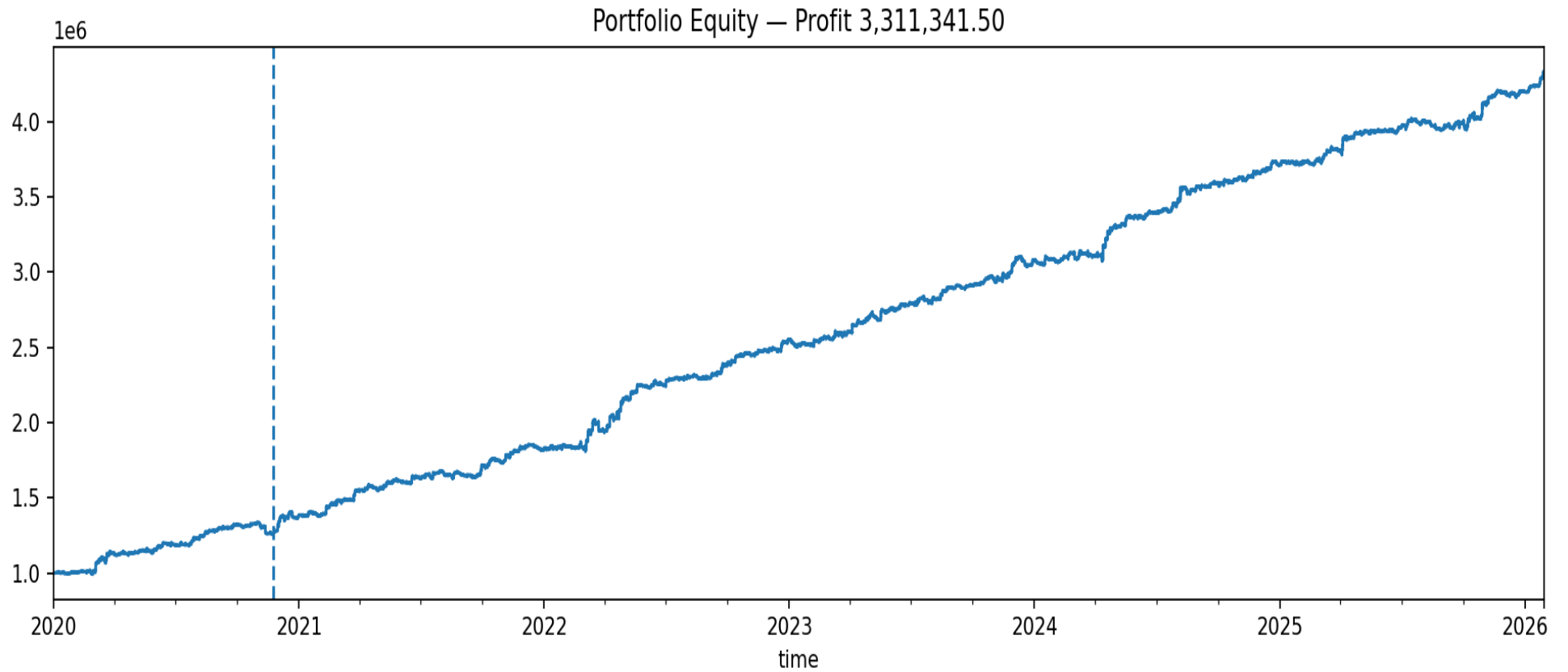
AUDCAD-M-S-E-2020-2025-H3-LT0.25	AUDCAD-TRIA-2020-2025-M30-RISK0.15	AUDCHF-M-S-A-2020-2025-H8-LT0.5
AUDCHF-MONTLY-2020-2025-R0.03	AUDCHF_HLBBS_1	AUDJPY-TRIA-2020-2025-H1-RISK0.2
AUDJPY-WEEKLY-2020-2025-R0.03	AUDUSD-TRIA-2020-2025-M20-RISK0.2	AUDUSD_HLBBS_1
CADCHF-WEEKLY-2020-2025-R0.05	CADJPY-WEEKLY-2020-2025-R0.01	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
GBPUUSD-M-S-E-2020-2025-M30-LT0.1	GBPUUSD-TRIA-2020-2025-H2-RISK0.30	GBPUUSD-WEEKLY-2020-2025-R0.01
GBPUUSD_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		

## Profit Portfolio in USD su base annua

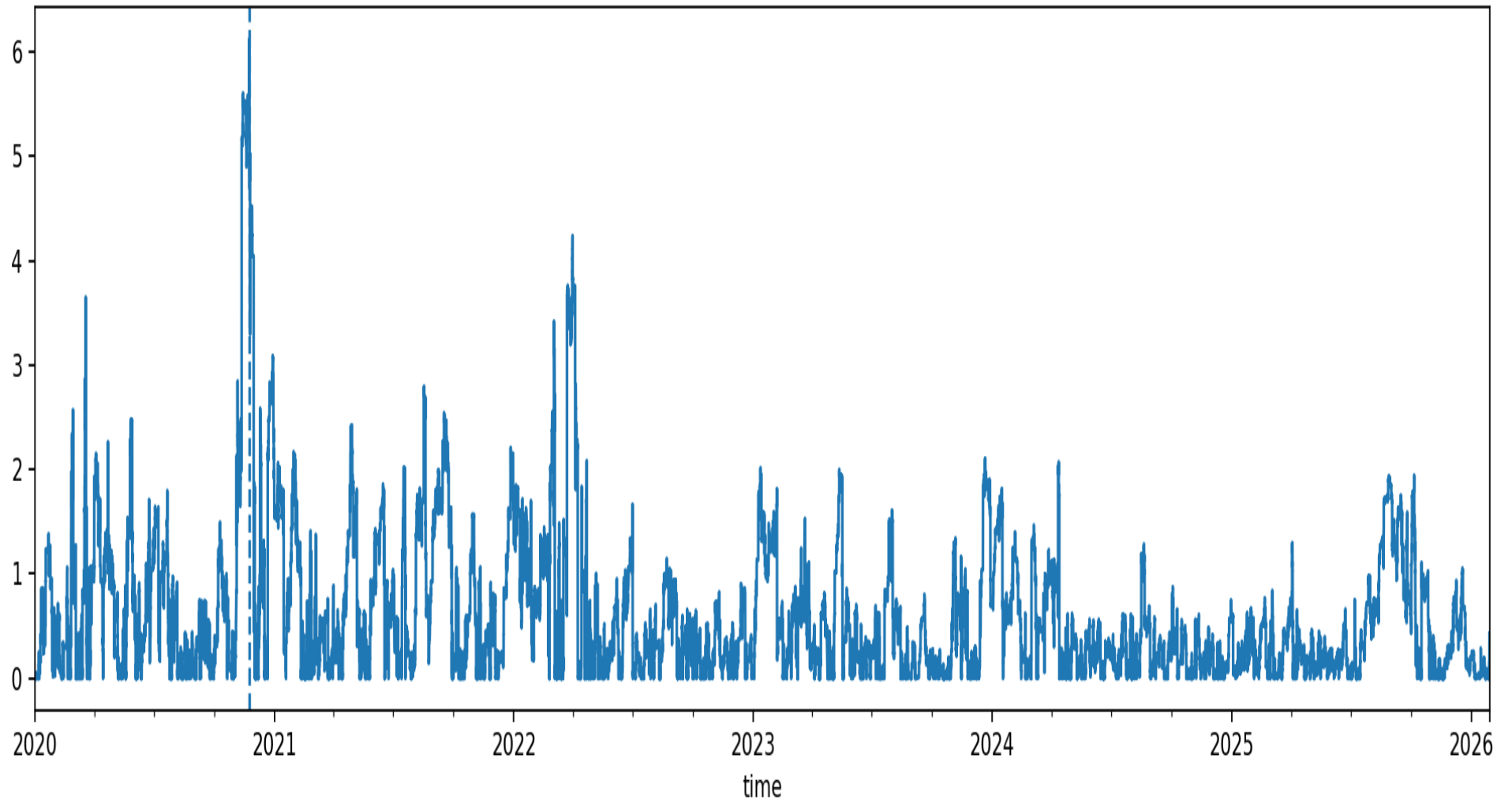


# GRAFICO EQUITY

Relative EQUITY Drawdown = 6,13% avuta in data 23/Novembre/2020 alle ore 10:22

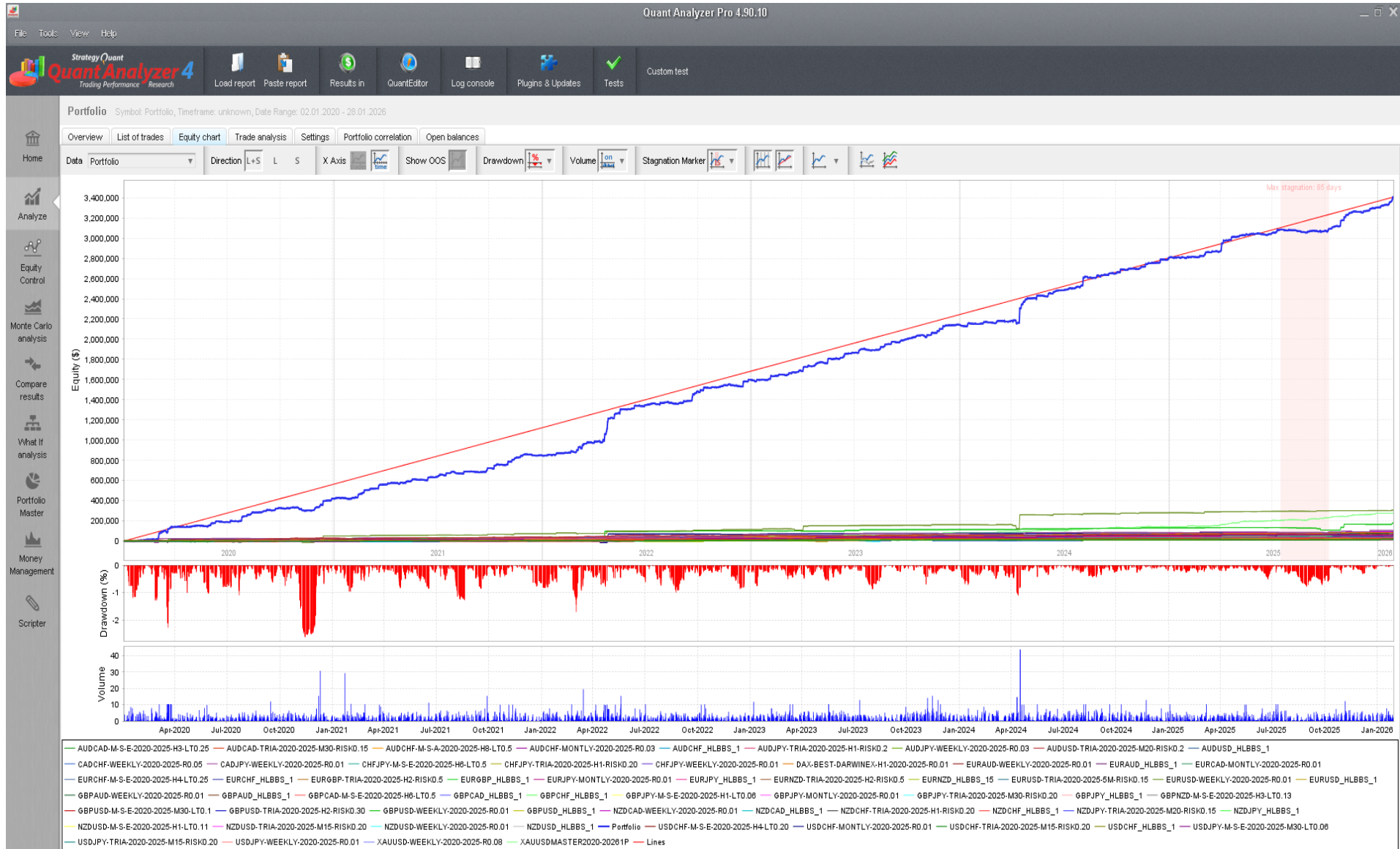


Portfolio DD% — Worst day 2020-11-23 (6.13%)

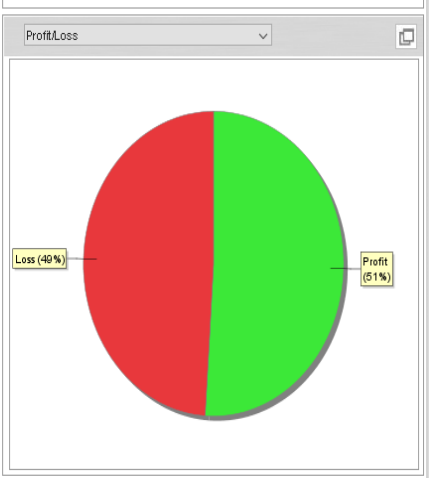
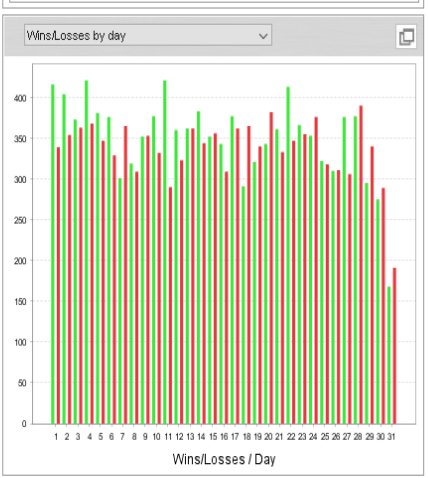
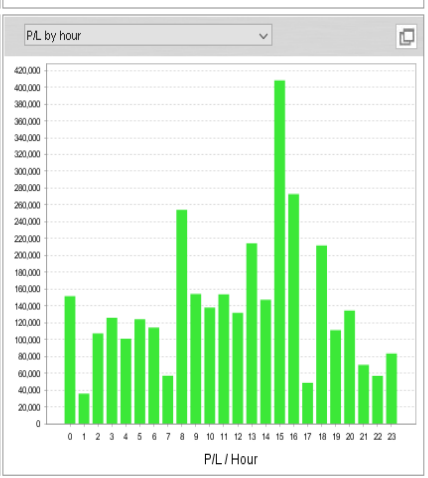
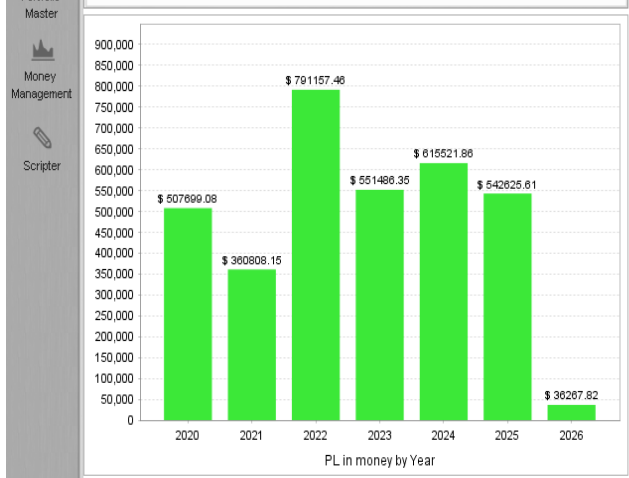
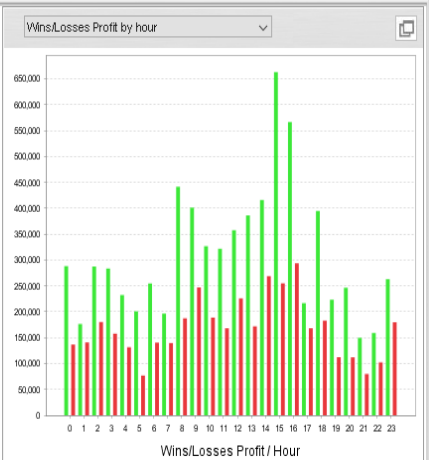
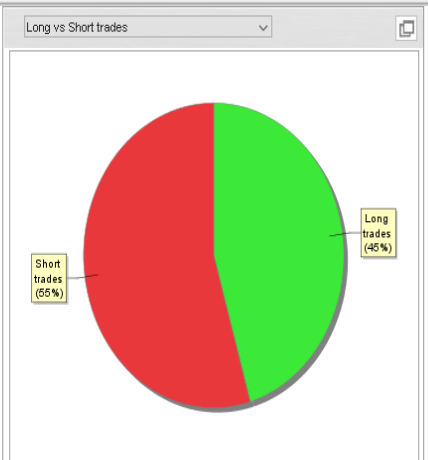
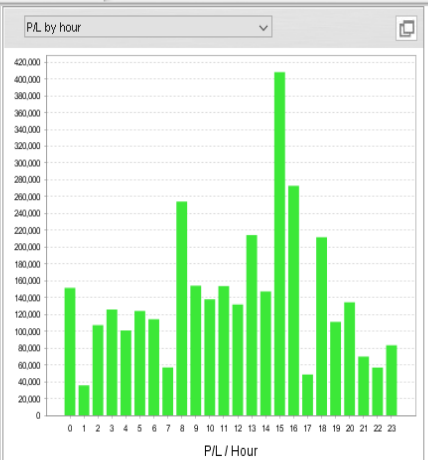




# Equity Chart



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 %

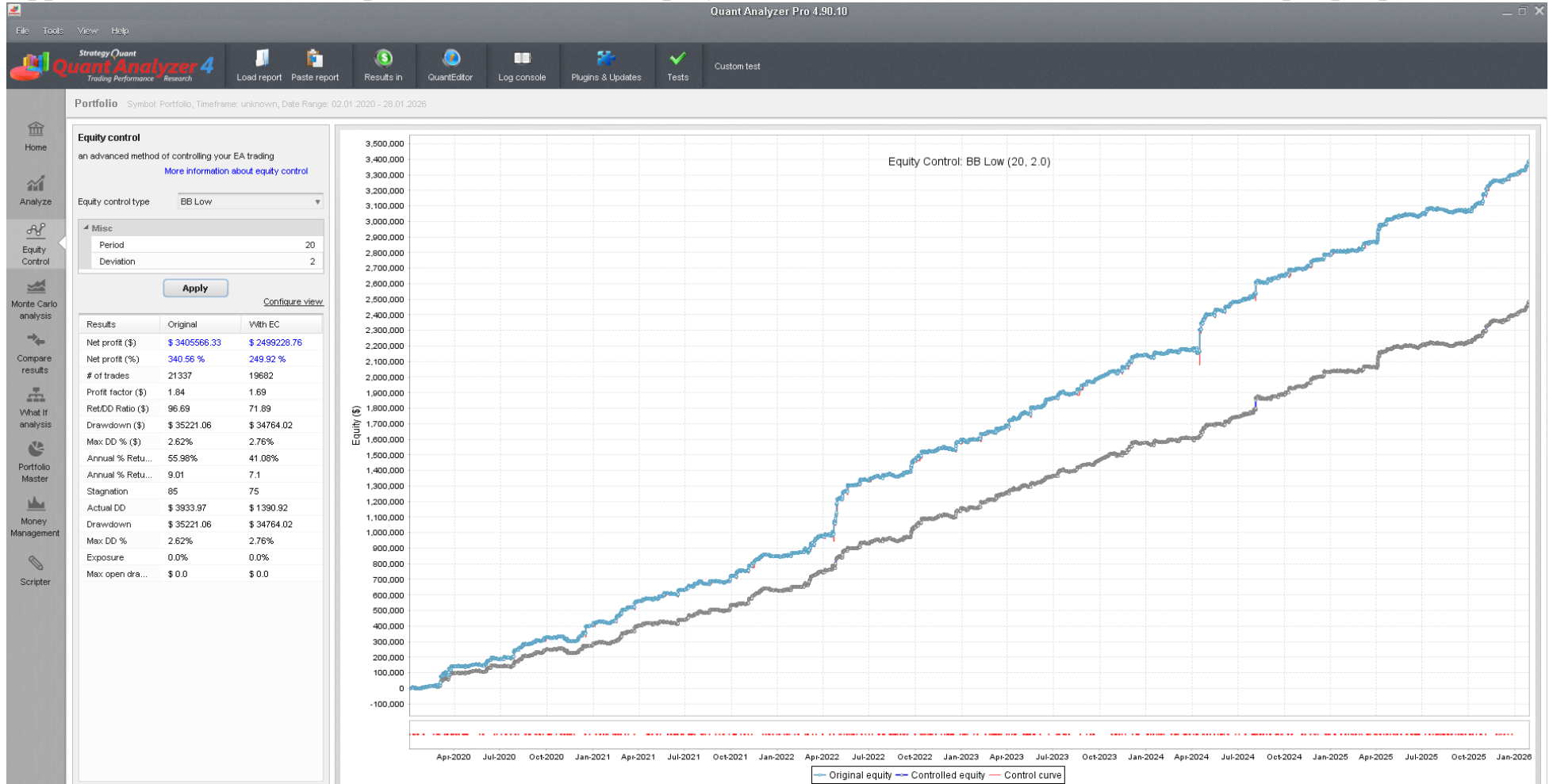


## Performance Summary

Performance summary			
	<b>All trades</b>	<b>Long trades</b>	<b>Short trades</b>
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

Applicando un BB Low a 20 periodi, come filtro, l'Equity Control ci mostra che il nostro sistema è sempre più performante!



## 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

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

## La % DrawDown media delle singole strategie si aggira intorno 1% nei sei anni

#	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-MONTHLY-2020-2025-R0.03	9.65	62.81 %	\$ 6146.93	0.61 %	\$ 10161.08	\$ 847.61	\$ 29.13
S6	AUDCHF_HILBBS_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_HILBBS_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_HILBBS_1	2.75	27.24 %	\$ 24532.54	2.43 %	\$ 11089.1	\$ 924.56	\$ 30.79
S19	EURCAD-MONTHLY-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_HILBBS_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	\$ 278.39	\$ 9.27
S23	EURGBP_HILBBS_1	2.15	27.37 %	\$ 9847.3	0.98 %	\$ 3480.12	\$ 290.32	\$ 9.6
S24	EURJPY-MONTHLY-2020-2025-R0.01	2.87	60.44 %	\$ 5731.92	0.57 %	\$ 2705.8	\$ 225.34	\$ 7.62
S25	EURJPY_HILBBS_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_HILBBS_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_HILBBS_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_HILBBS_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_HILBBS_1	2.79	19.61 %	\$ 8117.13	0.81 %	\$ 6613.17	\$ 552.83	\$ 59.81
S35	GBPCHF_HILBBS_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	1.9 %	\$ 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 %	\$ 46033.16	\$ 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

# ANALISI MONTE CARLO con 1000 simulazioni/perturbazioni

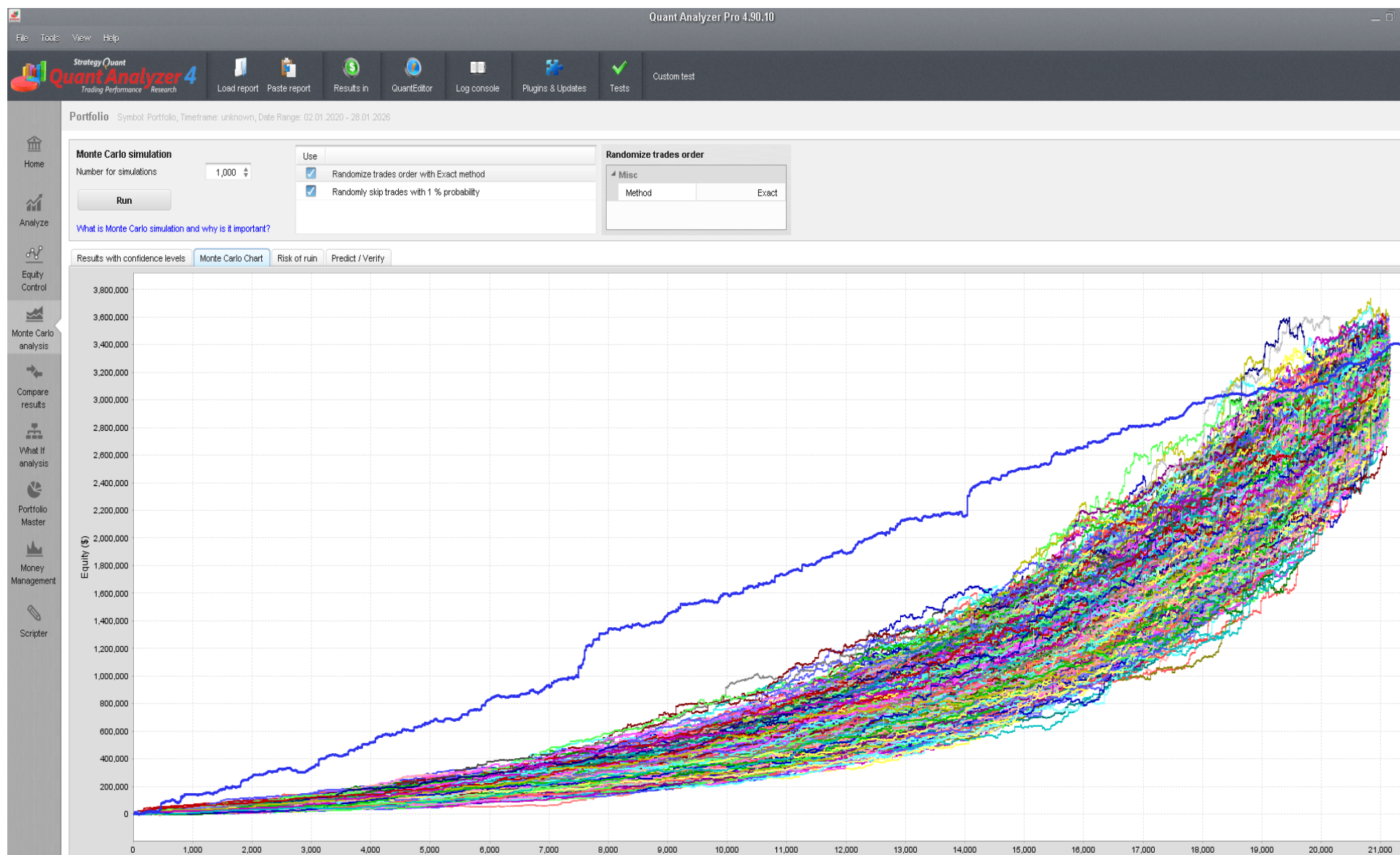
## Method = Exact

### Monte Carlo “Results with confidence levels” Method = Exact

The screenshot displays the Quant Analyzer Pro 4.90.10 interface. The top menu bar includes File, Tools, View, and Help. The main toolbar contains icons for Load report, Paste report, Results in, QuantEditor, Log console, Plugins & Updates, Tests, and Custom test. The central panel is titled 'Portfolio' and shows 'Symbol: Portfolio, Timeframe: unknown, Date Range: 02.01.2020 - 28.01.2026'. Below this, the 'Monte Carlo simulation' section is active, showing 'Number for simulations' set to 1,000 and a 'Run' button. The 'Use' section has two checked options: 'Randomize trades order with Exact method' and 'Randomly skip trades with 1 % probability'. The 'Randomize trades order' section has a 'Misc' dropdown set to 'Exact'. Below the simulation controls, there are tabs for 'Results with confidence levels', 'Monte Carlo Chart', 'Risk of ruin', and 'Predict / Verify'. The 'Results with confidence levels' tab is selected, showing a table of simulation results.

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	\$ 3279126.39	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

# 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

Run

Use

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

Randomize trades order

Misc

Method	Exact

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	17.08 %	\$ 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

Home

Analyze

Equity Control

Monte Carlo analysis

Compare results

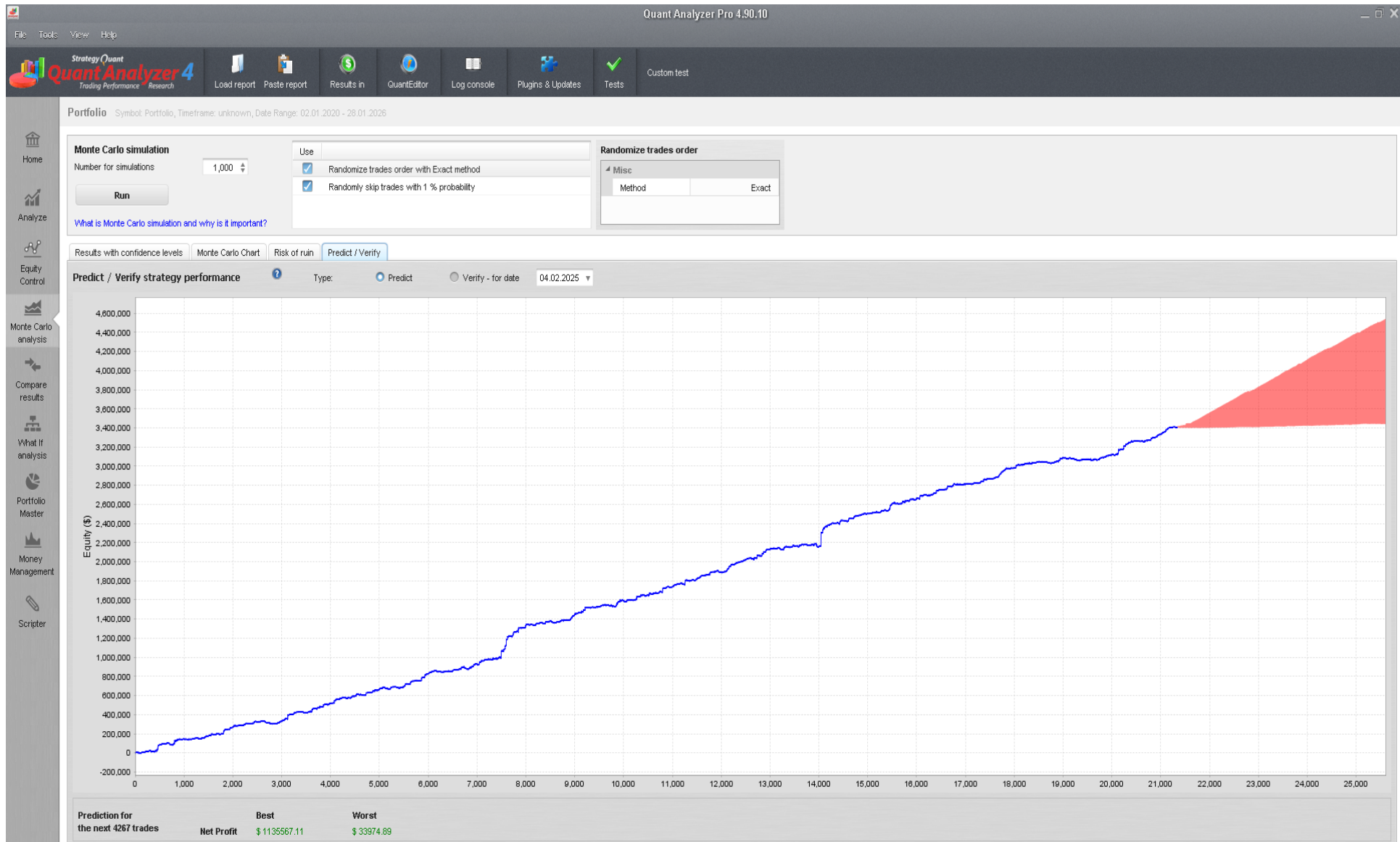
What If analysis

Portfolio Master

Money Management

Scripter


# Monte Carlo "Predict" Method = Exact



### **Indicazioni e Raccomandazioni:**

- a) **L'utilizzo delle sopramenzionate strategie possono essere utilizzate solo con piattaforme di brokeraggio tipo Metatrader5 e con Brokers Regolamentati**
- b) **Il sistema non è influenzabile da alti spreads, alta volatilità e/o commissioni fuori mercato in quanto lavorano su TIMEFRAME abbastanza alti;**
- c) **Tali strategie possono essere utilizzate solo da strutture PROFESSIONALS or INSTITUTIONALS, no RETAILS**
- d) **Disclaimer Legale: Le informazioni e i dati contenuti nel presente documento hanno esclusivamente finalità informative ed educative e non costituiscono in alcun modo sollecitazione all'investimento, consulenza finanziaria personalizzata o garanzia di rendimento. Le performance passate non sono indicative né garantiscono risultati futuri. L'autore declina ogni responsabilità per eventuali perdite economiche o danni, diretti o indiretti, derivanti dall'utilizzo delle informazioni, strategie o strumenti qui descritti. L'utente riconosce di essere l'unico responsabile delle proprie decisioni operative e di investimento.**

**Tiggiano li 06/02/2026**



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**In Fede**



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