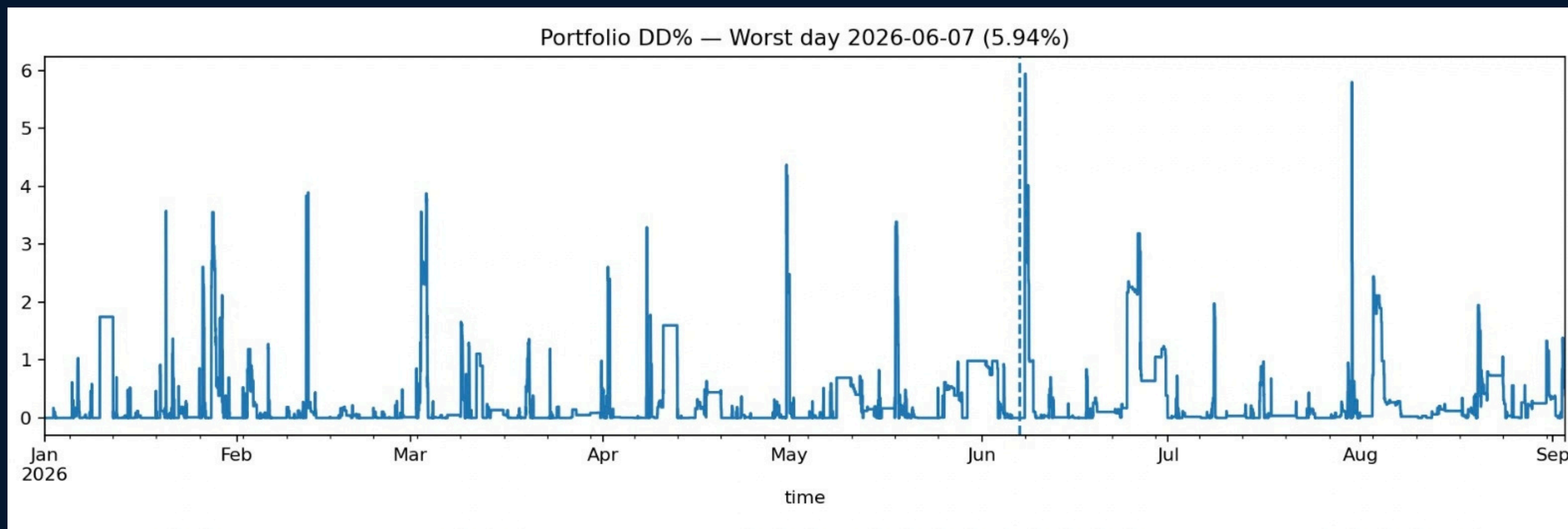




ACOFI

We finance your energy

New 'Diamond' strategy



+36.93%

Performance

**01-01-2026
31-08-2026**

Period analysed

5.94%

Relative Drawdown

DIAMOND — Development of the system

DIAMOND represents the latest evolution of our algorithmic trading system.



The architecture has been expanded from 62 to 80 Expert Advisors,

with the integration of **18 new EAs**

designed to further increase diversification

and the overall efficiency of the system.

The 80 Expert Advisors operate across different timeframes and across a particularly wide range of instruments:

➤ **Forex market:** trading across the full range of currency pairs supported by the system

➤ **S&P 500:** exposure to the main US share index

➤ **DAX:** exposure to the German stock market

➤ **Oro:** trading in the gold market

The simultaneous use of different strategies, instruments and time horizons enables **DIAMOND** to achieve multi-level diversification, reducing reliance on any single strategy or specific market.

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 369305.38

PROFIT IN PIPS **175432325.5 PIPS**

YRLY AVG PROFIT **\$ 492405.5**

YRLY AVG % RET **49.24 %**

CAGR **36.93 %**

OF TRADES

2944

SHARPE RATIO

0.25

PROFIT FACTOR

1.92

RETURN / DD RATIO

49.74

WINNING %

62.13 %

DRAWDOWN

\$ 7425.08

% DRAWDOWN

0.56 %

DAILY AVG PROFIT

\$ 1532.39

MTHLY AVG PROFIT

\$ 41033.93

AVERAGE TRADE

\$ 125.44

ANNUAL % / MAX DD%

65.95

R EXPECTANCY

0.35 R

R EXP SCORE

1364.87 R

SQN

14.18

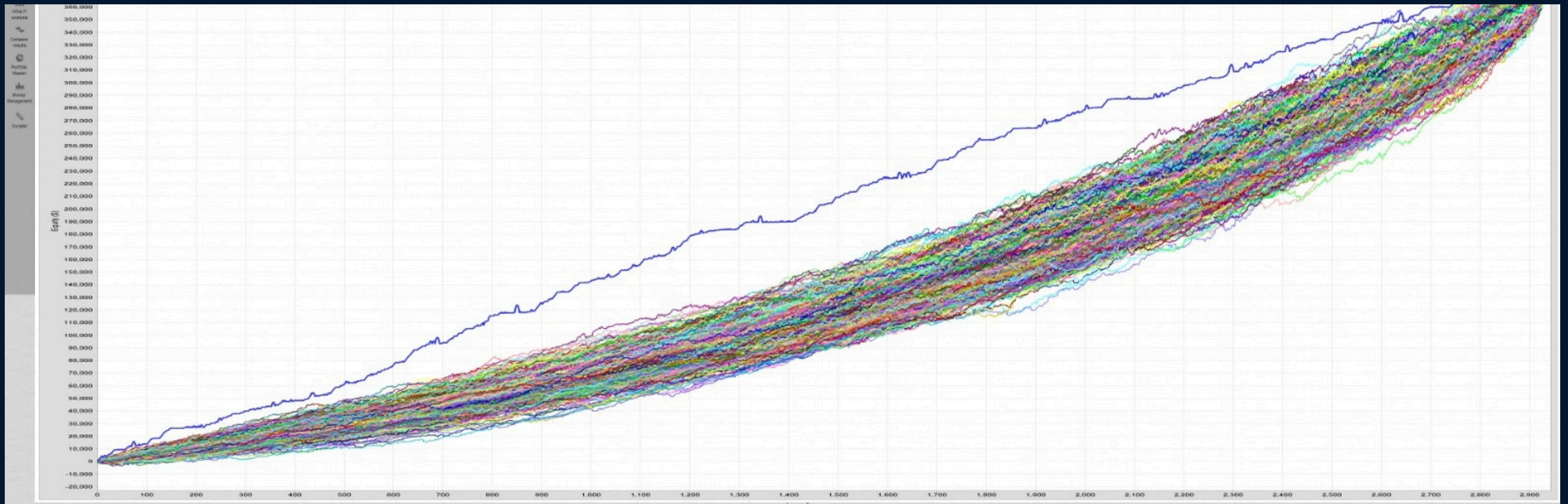
SQN SCORE

109.87

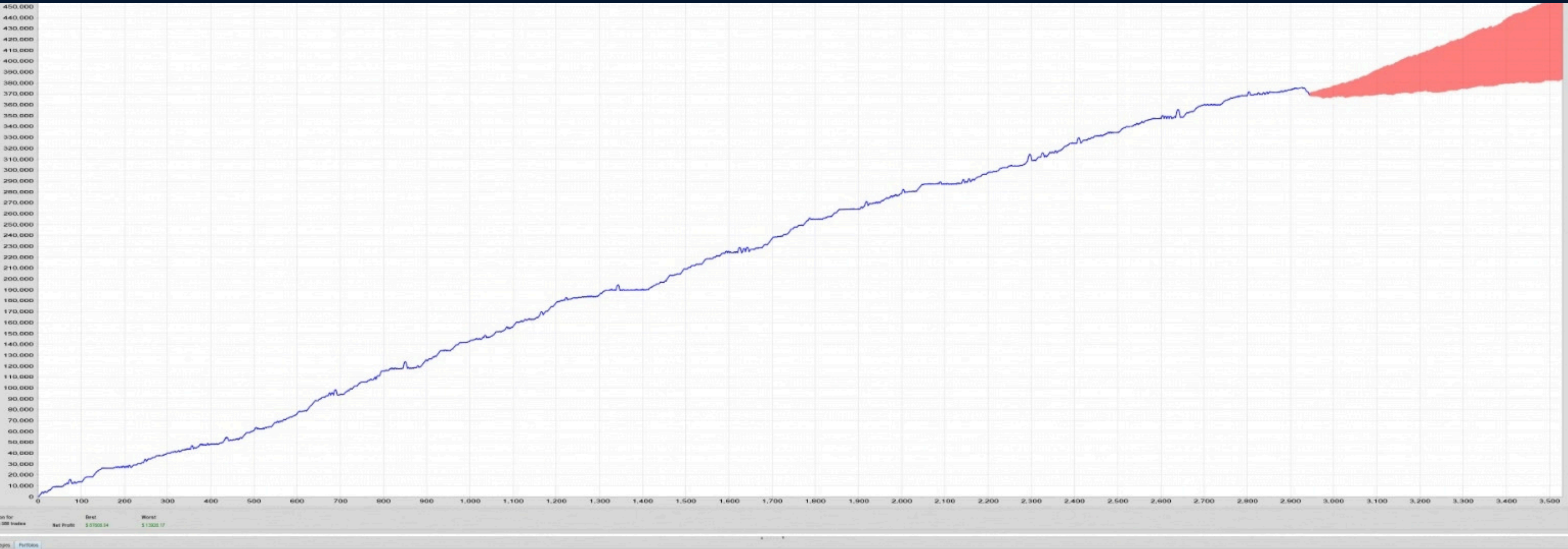
generated by Quant Analyzer

[Here is the full report](#)

OUR MONTE CARLO CHART



OUT-OF-SAMPLE TEST — STRATEGY VALIDATION



In the chart on the previous page, the black line shows the strategy's performance up to 31 August, the date marking the end of the historical period analysed.

The red line, on the other hand, shows a forward-looking simulation of possible future results, based on the strategy's statistical characteristics and observed behaviour.

The simulations show a range of results from **13,928.17 in the most conservative scenario to 87,808.04 in the most favourable scenario.**

The most interesting finding is that even the least favourable scenario yields a positive result, indicating encouraging prospects in terms of the model's robustness.



Forward-looking simulations represent statistical scenarios and do not constitute a guarantee of future results.

80 EXPERT ADVISOR.

MORE MARKETS. MORE TIMEFRAMES. ONE SYSTEM.

Algorithmic diversification for global opportunities.