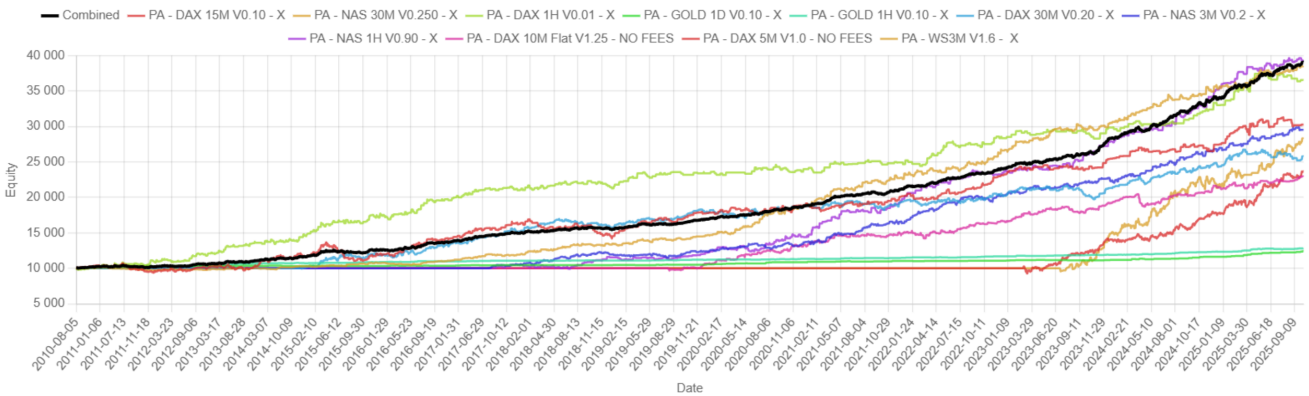


Portfolio Analysis Report

Generated on: 2025-10-07

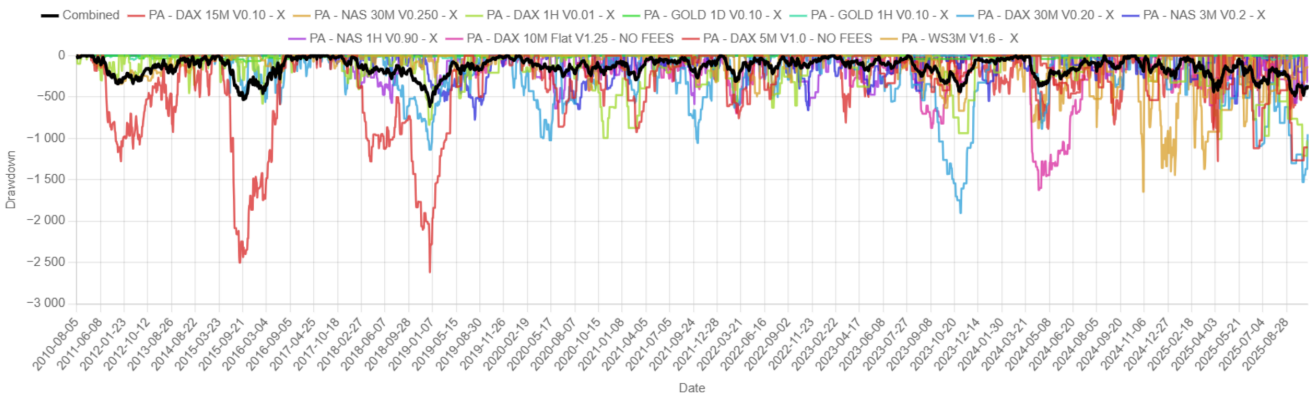
Equity Curves



Portfolio Analysis Results

Algorithm	#	Net Profit	Max DD	NP/MDD	Sharpe	Avg Corr	Avg Corr DD	Time In Market
PA - DAX 15M V0.10 - X	896	20256.20	-2618.30	7.74	1.02	0.18	0.07	50.92%
PA - NAS 30M V0.250 - X	781	28523.00	-667.40	42.74	1.86	0.22	0.04	39.96%
PA - DAX 1H V0.01 - X	620	26528.00	-1212.20	21.88	1.39	0.19	0.14	45.98%
PA - GOLD 1D V0.10 - X	160	2426.80	-84.89	28.59	1.53	0.20	-0.04	17.44%
PA - GOLD 1H V0.10 - X	493	2811.70	-63.70	44.14	2.04	0.12	0.01	11.60%
PA - DAX 30M V0.20 - X	1000	15762.90	-1903.00	8.28	1.13	0.19	0.16	45.78%
PA - NAS 3M V0.2 - X	963	19532.30	-775.50	25.19	1.66	0.13	0.02	32.85%
PA - NAS 1H V0.90 - X	485	29345.60	-729.40	40.23	1.76	0.14	-0.01	42.56%
PA - DAX 10M Flat V1.25 - NO FEES	1000	12929.31	-1626.21	7.95	1.29	0.21	0.17	14.62%
PA - DAX 5M V1.0 - NO FEES	1000	13638.70	-895.40	15.23	1.12	0.29	0.14	49.15%
PA - WS3M V1.6 - X	400	18266.80	-1645.50	11.10	1.08	0.20	0.09	58.41%
Combined	7798	29056.90	-572.86	50.72	3.27	0.19	0.07	37.21%

Drawdown Curves



Monthly Returns Correlation

	PA - DAX 15M V0.10 - X	PA - NAS 30M V0.250 - X	PA - DAX 1H V0.01 - X	PA - GOLD 1D V0.10 - X	PA - GOLD 1H V0.10 - X	PA - DAX 30M V0.20 - X	PA - NAS 3M V0.2 - X	PA - NAS 1H V0.90 - X	PA - DAX 10M Flat V1.25 - NO FEES	PA - DAX 5M V1.0 - NO FEES	PA - WS3M V1.6 - X
PA - DAX 15M V0.10 - X	1.00	0.13	0.45	0.10	0.16	0.41	0.06	0.03	0.16	0.20	0.10
PA - NAS 30M V0.250 - X	0.13	1.00	0.17	0.31	0.10	0.14	0.21	0.37	0.33	0.25	0.15
PA - DAX 1H V0.01 - X	0.45	0.17	1.00	0.27	0.15	0.37	0.11	-0.06	0.19	0.23	0.03
PA - GOLD 1D V0.10 - X	0.10	0.31	0.27	1.00	0.30	0.02	0.02	0.20	0.22	0.35	0.21
PA - GOLD 1H V0.10 - X	0.16	0.10	0.15	0.30	1.00	0.02	0.13	0.14	-0.00	0.19	-0.00
PA - DAX 30M V0.20 - X	0.41	0.14	0.37	0.02	0.02	1.00	0.12	-0.04	0.26	0.34	0.22
PA - NAS 3M V0.2 - X	0.06	0.21	0.11	0.02	0.13	0.12	1.00	0.21	0.07	0.18	0.17
PA - NAS 1H V0.90 - X	0.03	0.37	-0.06	0.20	0.14	-0.04	0.21	1.00	0.17	0.20	0.21
PA - DAX 10M Flat V1.25 - NO FEES	0.16	0.33	0.19	0.22	-0.00	0.26	0.07	0.17	1.00	0.42	0.33
PA - DAX 5M V1.0 - NO FEES	0.20	0.25	0.23	0.35	0.19	0.34	0.18	0.20	0.42	1.00	0.57
PA - WS3M V1.6 - X	0.10	0.15	0.03	0.21	-0.00	0.22	0.17	0.21	0.33	0.57	1.00

Monthly Drawdown Correlation

	PA - DAX 15M V0.10 - X	PA - NAS 30M V0.250 - X	PA - DAX 1H V0.01 - X	PA - GOLD 1D V0.10 - X	PA - GOLD 1H V0.10 - X	PA - DAX 30M V0.20 - X	PA - NAS 3M V0.2 - X	PA - NAS 1H V0.90 - X	PA - DAX 10M Flat V1.25 - NO FEES	PA - DAX 5M V1.0 - NO FEES	PA - WS3M V1.6 - X
PA - DAX 15M V0.10 - X	1.00	0.09	0.28	-0.02	0.13	0.16	0.02	-0.08	0.03	-0.02	0.06
PA - NAS 30M V0.250 - X	0.09	1.00	0.15	-0.06	-0.04	0.35	-0.07	0.05	0.03	-0.04	-0.05
PA - DAX 1H V0.01 - X	0.28	0.15	1.00	-0.01	0.15	0.41	0.11	-0.06	0.19	0.11	0.01
PA - GOLD 1D V0.10 - X	-0.02	-0.06	-0.01	1.00	0.03	-0.06	-0.09	-0.03	-0.04	-0.04	-0.05
PA - GOLD 1H V0.10 - X	0.13	-0.04	0.15	0.03	1.00	0.09	-0.07	-0.02	-0.04	-0.05	-0.06
PA - DAX 30M V0.20 - X	0.16	0.35	0.41	-0.06	0.09	1.00	0.12	-0.01	0.31	0.14	0.08
PA - NAS 3M V0.2 - X	0.02	-0.07	0.11	-0.09	-0.07	0.12	1.00	0.16	0.01	-0.01	0.01
PA - NAS 1H V0.90 - X	-0.08	0.05	-0.06	-0.03	-0.02	-0.01	0.16	1.00	-0.01	-0.01	-0.04
PA - DAX 10M Flat V1.25 - NO FEES	0.03	0.03	0.19	-0.04	-0.04	0.31	0.01	-0.01	1.00	0.81	0.44
PA - DAX 5M V1.0 - NO FEES	-0.02	-0.04	0.11	-0.04	-0.05	0.14	-0.01	-0.01	0.81	1.00	0.51
PA - WS3M V1.6 - X	0.06	-0.05	0.01	-0.05	-0.06	0.08	0.01	-0.04	0.44	0.51	1.00