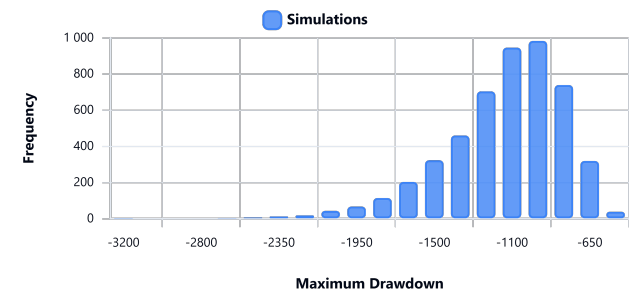
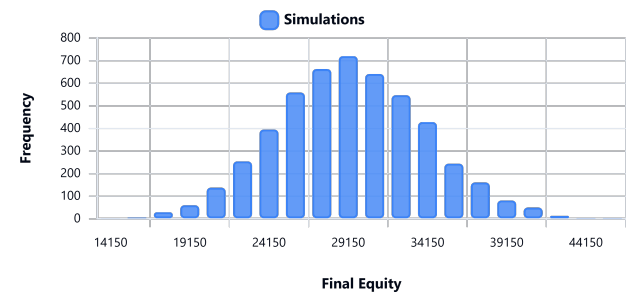
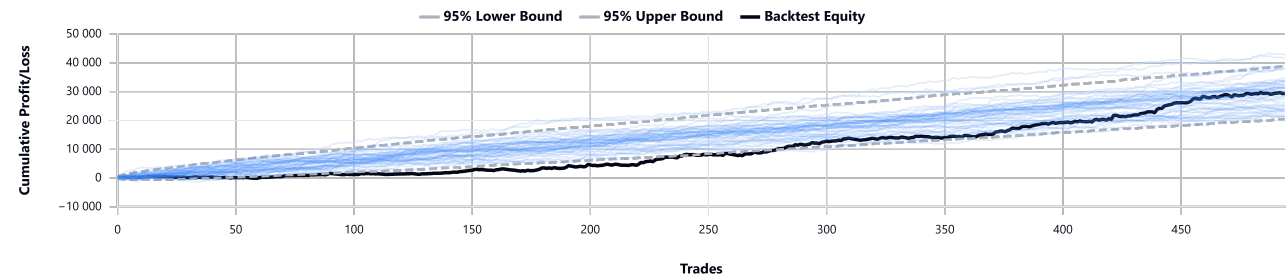


Monte Carlo Analysis Report

Algorithm: PA - NAS 1H V0.90 - X

Generated: 2025-10-07



Confidence Level Table					
Scenario	Net Profit	Max Drawdown	Net Profit/Max DD	Sharpe	Skew
Default Backtest	29345.60	-729.40	40.23	4.75	0.89
Average	29319.51	-1140.75	25.70	4.10	1.78
Median	29221.20	-1087.20	26.88	4.09	1.63
50%	29220.30	-1087.25	26.88	4.09	1.63
75%	26899.65	-1311.77	19.90	3.75	1.31
90%	23355.97	-1577.72	14.80	3.42	1.05
92.5%	22737.96	-1657.80	13.72	3.34	1.00
95%	21845.62	-1757.65	12.43	3.24	0.92
97.5%	20416.89	-1938.56	10.53	3.06	0.82
100%	13297.00	-3294.40	4.04	2.30	0.30

