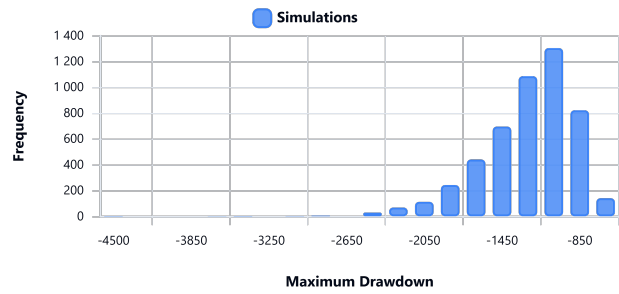
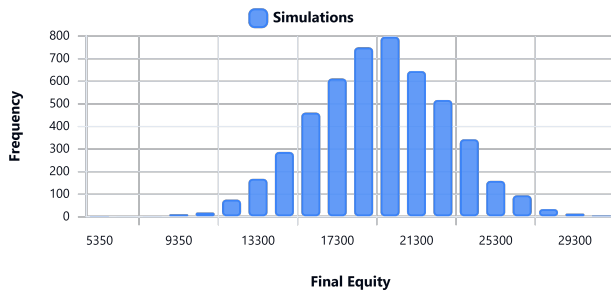
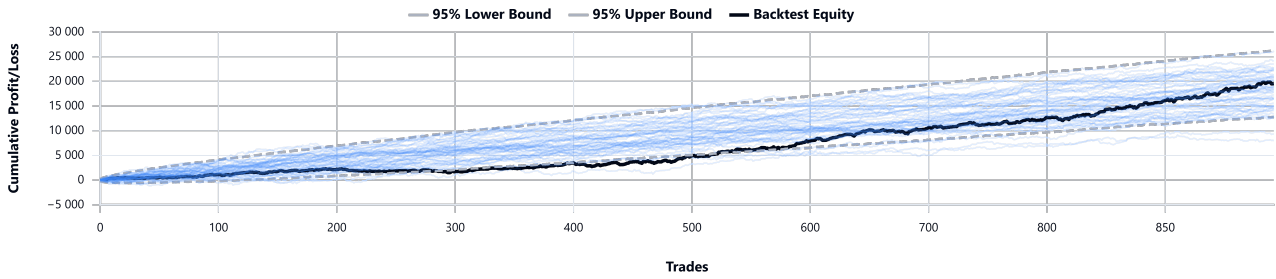


Monte Carlo Analysis Report

Algorithm: PA - NAS 3M V0.2 - X

Generated: 2025-10-07



Scenario	Net Profit	Max Drawdown	Net Profit/Max DD	Sharpe	Skew
Default Backtest	19532.30	-775.98	25.19	3.21	-0.19
Average	19479.14	-1256.16	15.51	2.81	0.13
Median	19483.10	-1183.70	16.46	2.80	0.07
50%	19482.35	-1183.70	16.46	2.80	0.07
75%	17168.85	-1454.92	11.80	2.49	-0.22
90%	15893.55	-1748.59	8.63	2.20	-0.47
92.5%	14404.76	-1831.69	7.91	2.12	-0.53
95%	13858.19	-1948.17	7.11	2.03	-0.61
97.5%	12700.88	-2163.46	5.91	1.89	-0.74
100%	4669.10	-4576.10	1.02	0.82	-1.54

