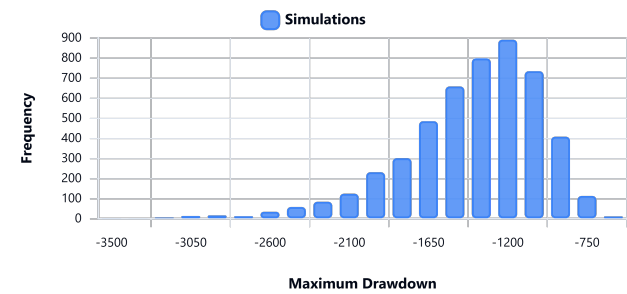
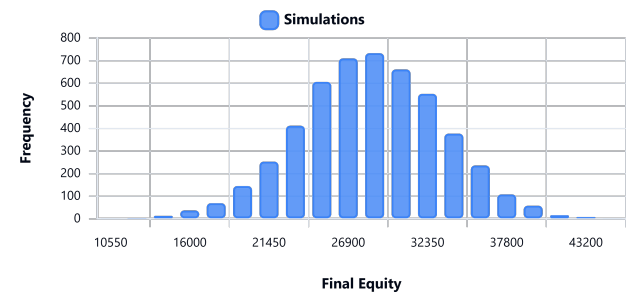
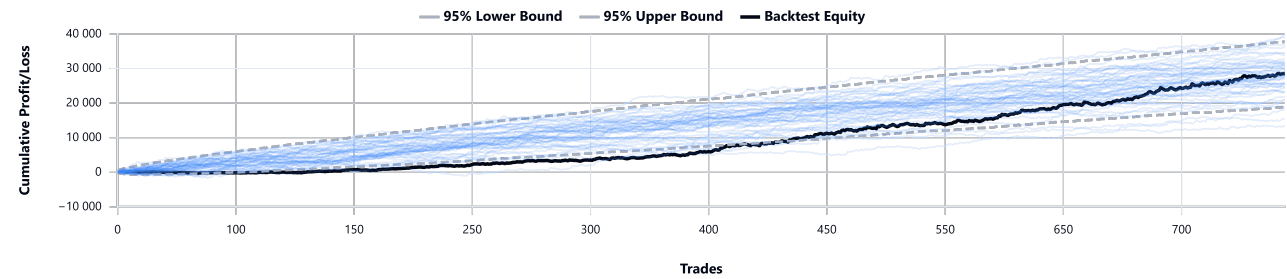


Monte Carlo Analysis Report

Algorithm: PA - NAS 30M V0.250 - X

Generated: 2025-10-07



Confidence Level Table					
Scenario	Net Profit	Max Drawdown	Net Profit/Max DD	Sharpe	Skew
Default Backtest	28523.00	-667.40	42.74	3.79	1.07
Average	28418.35	-1414.94	20.08	3.33	1.79
Median	28385.60	-1343.90	21.12	3.35	1.67
50%	28384.45	-1343.98	21.12	3.35	1.67
75%	25150.92	-1626.40	15.46	3.04	1.33
90%	22240.94	-1947.64	11.42	2.76	1.08
92.5%	21406.43	-2034.25	10.52	2.69	1.02
95%	20411.34	-2274.98	9.38	2.58	0.95
97.5%	18813.90	-2399.57	7.84	2.43	0.83
100%	9642.00	-3571.00	2.70	1.44	0.14

