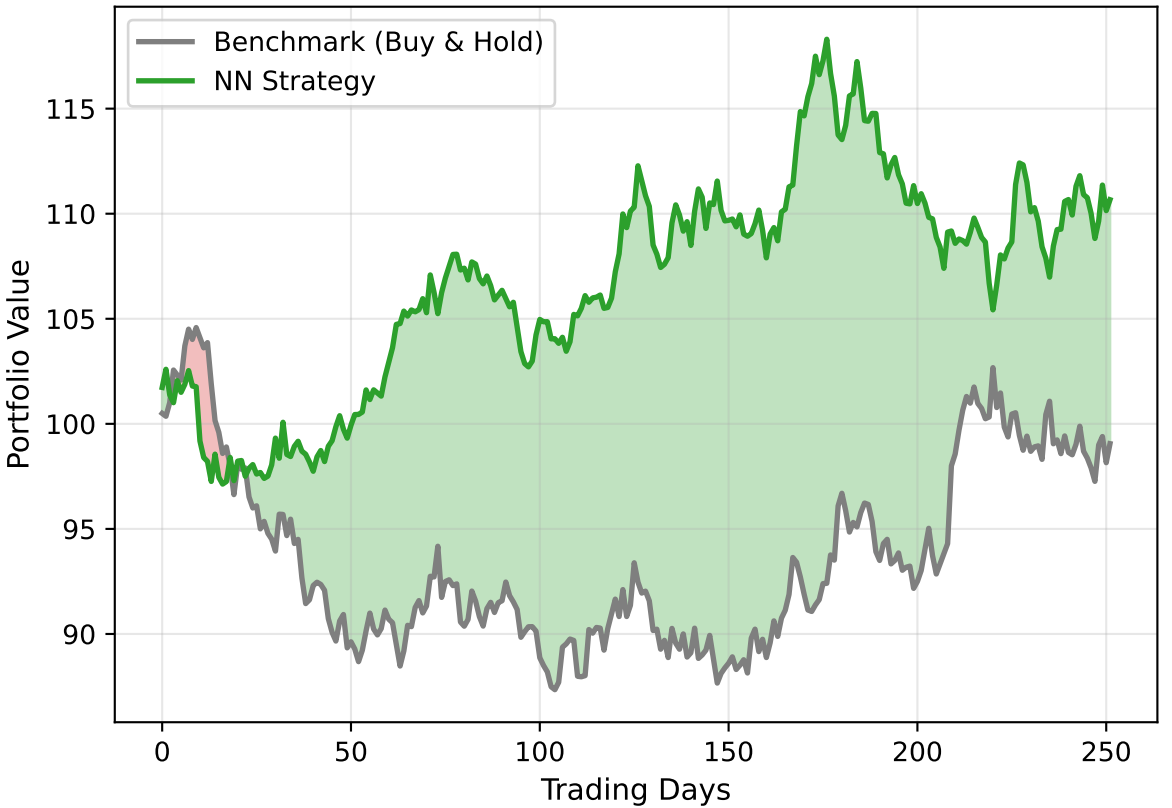
Case Study: Results Summary

Backtest Performance



Performance Metrics

Metric	NN Model	Benchmark
Annual Return	12.5%	8.2%
Volatility	14.2%	18.5%
Sharpe Ratio	0.88	0.44
Max Drawdown	-12.3%	-22.1%
Hit Rate	53.2%	-
Avg Win/Loss	1.15	-

Note: Results are hypothetical backtest