

Figure E.1 — Monte Carlo Parameter Surface Convergence

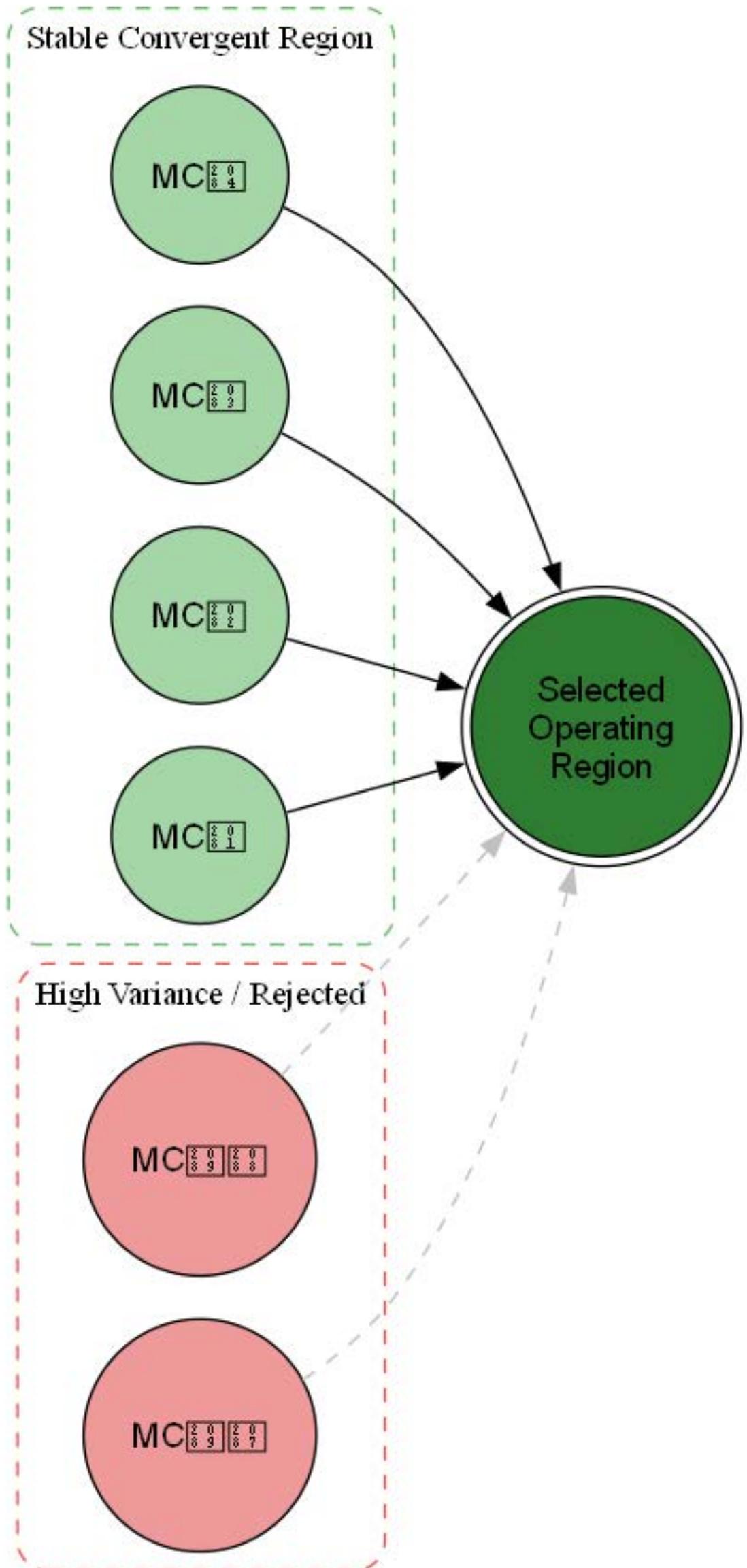


Figure E.2 — Monte Carlo Drawdown Distribution

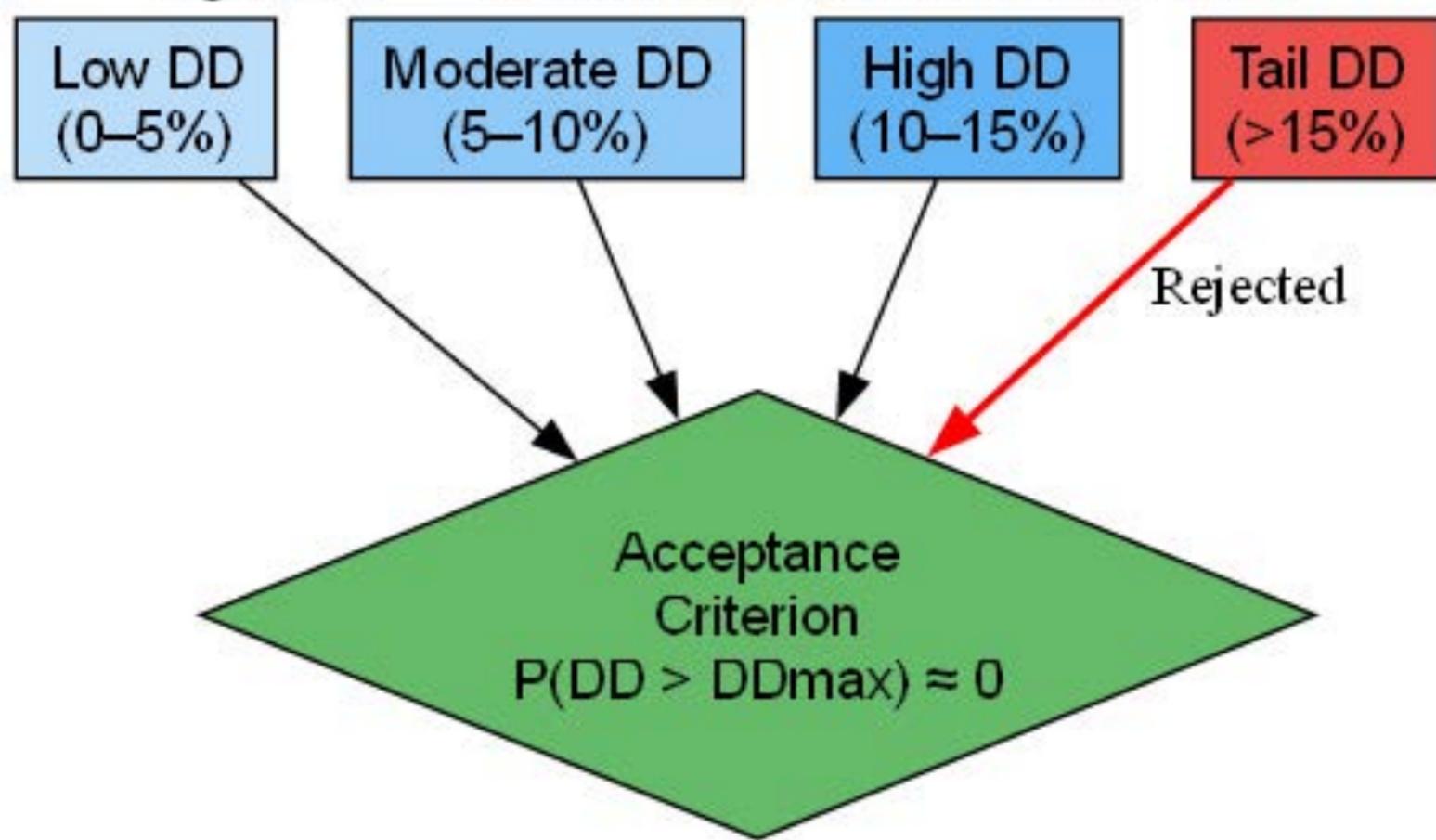


Figure E.3 — Trade Frequency Stability Across Simulations

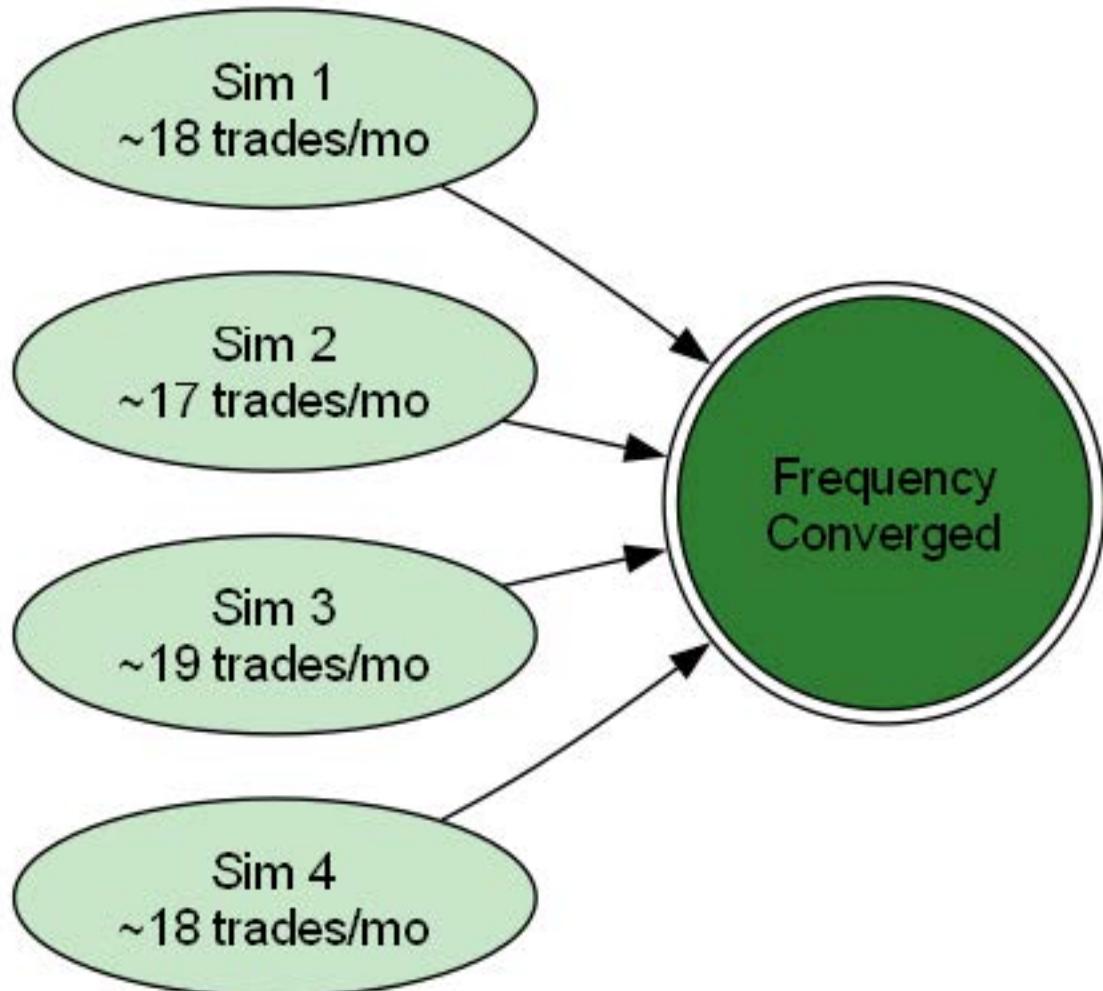


Figure E.4 — Constraint Violation Rate

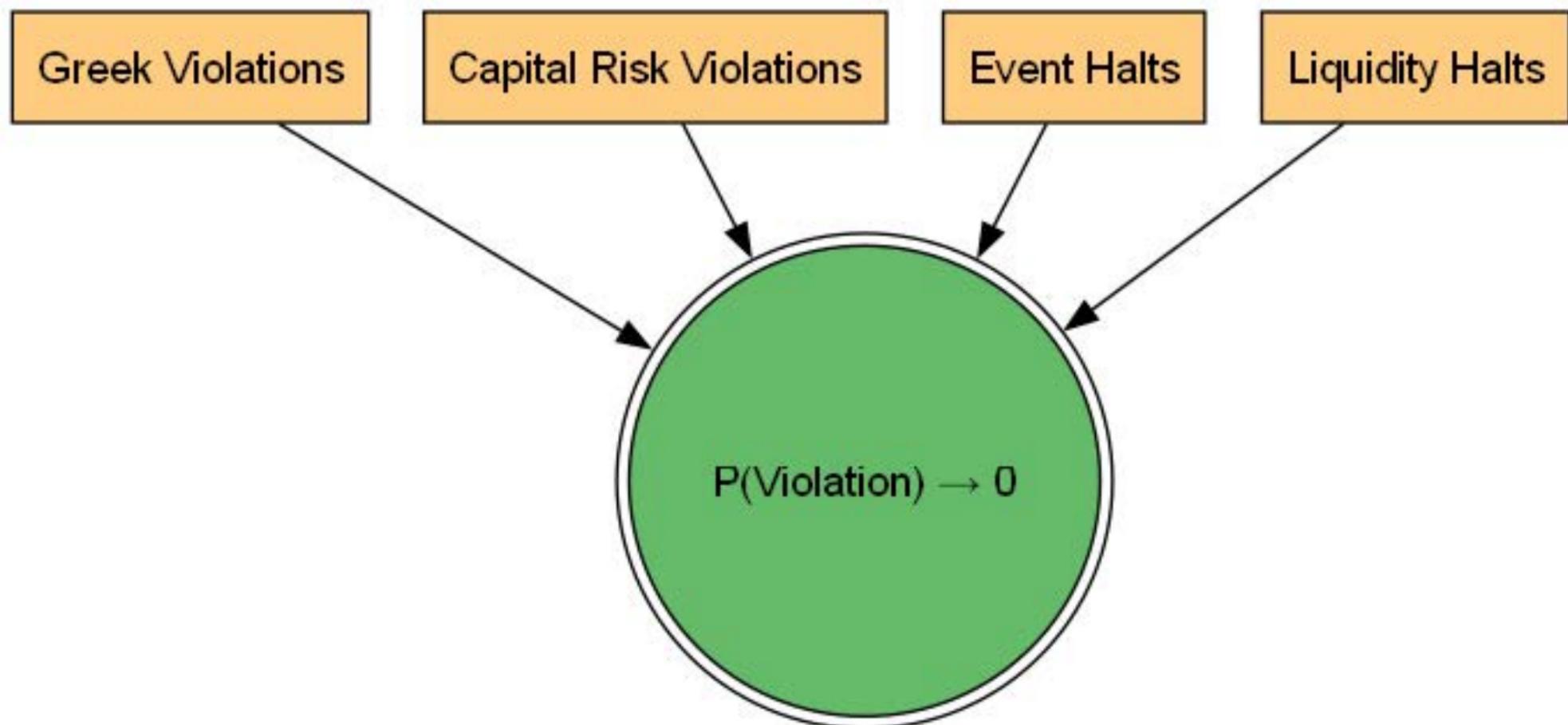


Figure E.5 — Monte Carlo Convergence Criteria

