```
================================================================================
REGIME-AWARE MULTI-ASSET PORTFOLIO PERFORMANCE SUMMARY
================================================================================

PORTFOLIO COMPOSITION
--------------------------------------------------------------------------------
  KDP   :  16.1% ( LONG) - Vanilla model
  CSCO  :  15.2% ( LONG) - Vanilla model
  CMCSA :  11.5% ( LONG) - Vanilla model
  EWZ   :  10.2% ( LONG) - Vanilla model
  WDAY  :   9.7% (SHORT) - Vanilla model
  NFLX  :   9.3% (SHORT) - Vanilla model
  NTNX  :   9.3% (SHORT) - Vanilla model
  NVDA  :   7.2% ( LONG) - Vanilla model
  WBD   :   5.8% ( LONG) - Vanilla model
  LYFT  :   5.5% ( LONG) - Vanilla model

================================================================================
REGIME-AWARE MODEL STATISTICS
--------------------------------------------------------------------------------
  Mean Attention Weight: 0.411
  Attention Model Usage: 14.3%
  Vanilla Model Usage:   85.7%
  → Dynamic regime-based model switching working!

================================================================================
PREDICTION QUALITY METRICS
--------------------------------------------------------------------------------
  MSE:                   0.000144
  RMSE:                  0.012017
  MAE:                   0.009208
  Information Coef (IC): 0.0098
  IC p-value:            0.010267
  Directional Accuracy:  49.61%
  Inference Time:        208630.28 ms
  Inference Time/sample: 3.0684 ms

================================================================================
PERFORMANCE METRICS BY COST SCENARIO
================================================================================
```

```
OPTIMISTIC (Transaction Costs: 5 bps)
----------------------------------------------------------------------
----------
  Total Return:         212.75%
  Annualized Return:     60.94%
  Volatility:            31.31%
  Sharpe Ratio:           1.947
  Sortino Ratio:          0.030
  Calmar Ratio:           1.603
  Maximum Drawdown:     -38.02%
  Win Rate:              41.26%
  Profit Factor:           1.09
  Number of Periods:     12,307

  Rebalancing Strategy:
    Frequency:         Weekly
    Number of Rebalances: 48
    Gross Return:      228.14%
    Cost Drag:         15.39%
    Net Return:        212.75%

REALISTIC (Transaction Costs: 10 bps)
----------------------------------------------------------------------
----------
  Total Return:         198.07%
  Annualized Return:     58.58%
  Volatility:            31.31%
  Sharpe Ratio:           1.871
  Sortino Ratio:          0.029
  Calmar Ratio:           1.511
  Maximum Drawdown:     -38.76%
  Win Rate:              41.26%
  Profit Factor:           1.09
  Number of Periods:     12,307

  Rebalancing Strategy:
    Frequency:         Weekly
    Number of Rebalances: 48
    Gross Return:      228.14%
    Cost Drag:         30.06%
    Net Return:        198.07%

PESSIMISTIC (Transaction Costs: 20 bps)
----------------------------------------------------------------------
----------
  Total Return:         170.71%
  Annualized Return:     53.86%
  Volatility:            31.31%
  Sharpe Ratio:           1.718
  Sortino Ratio:          0.026
```

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Calmar Ratio:             1.339
Maximum Drawdown:       -40.22%
Win Rate:                41.24%
Profit Factor:             1.08
Number of Periods:       12,307

Rebalancing Strategy:
  Frequency:         Weekly
  Number of Rebalances: 48
  Gross Return:      228.14%
  Cost Drag:         57.43%
  Net Return:        170.71%
```