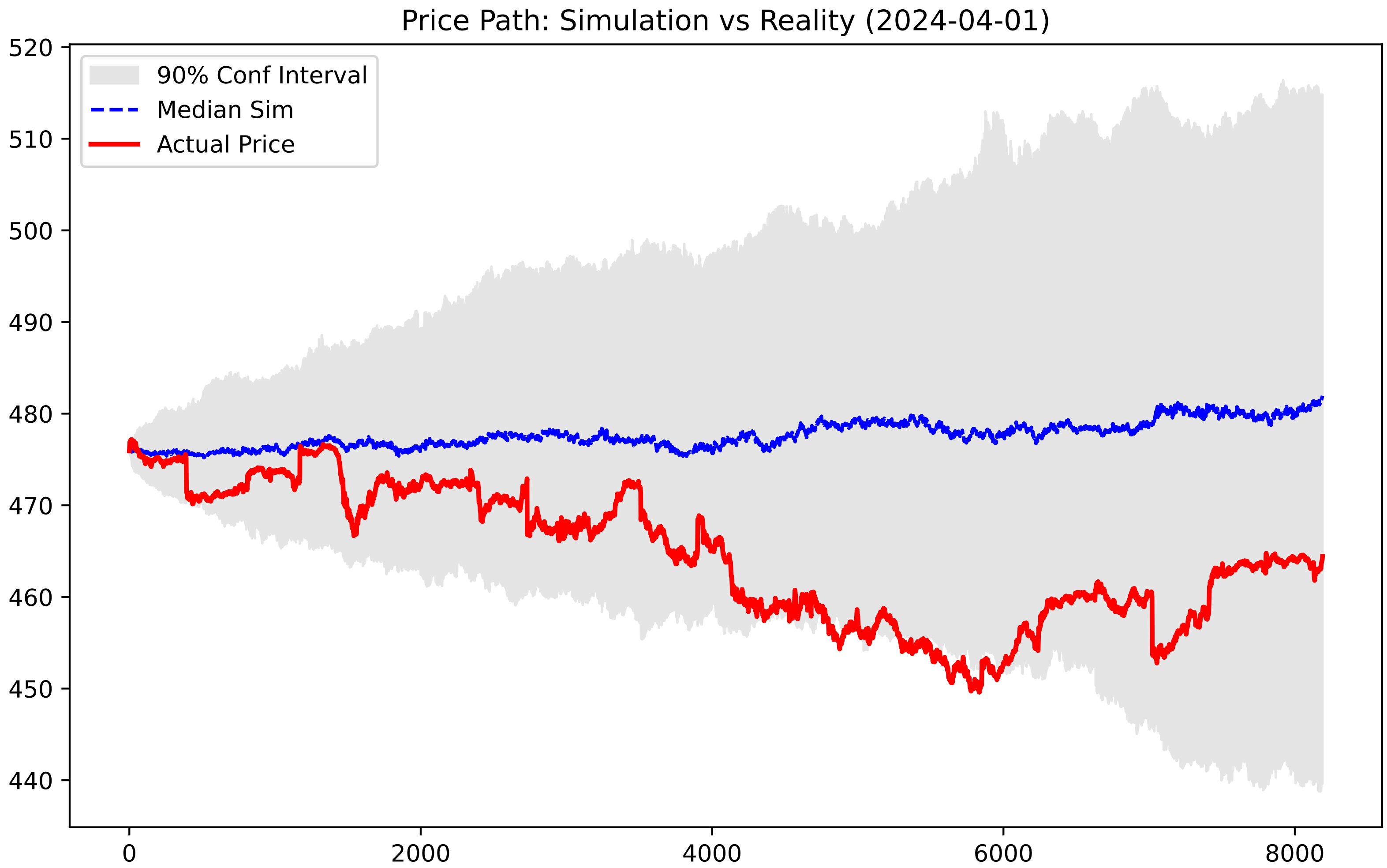
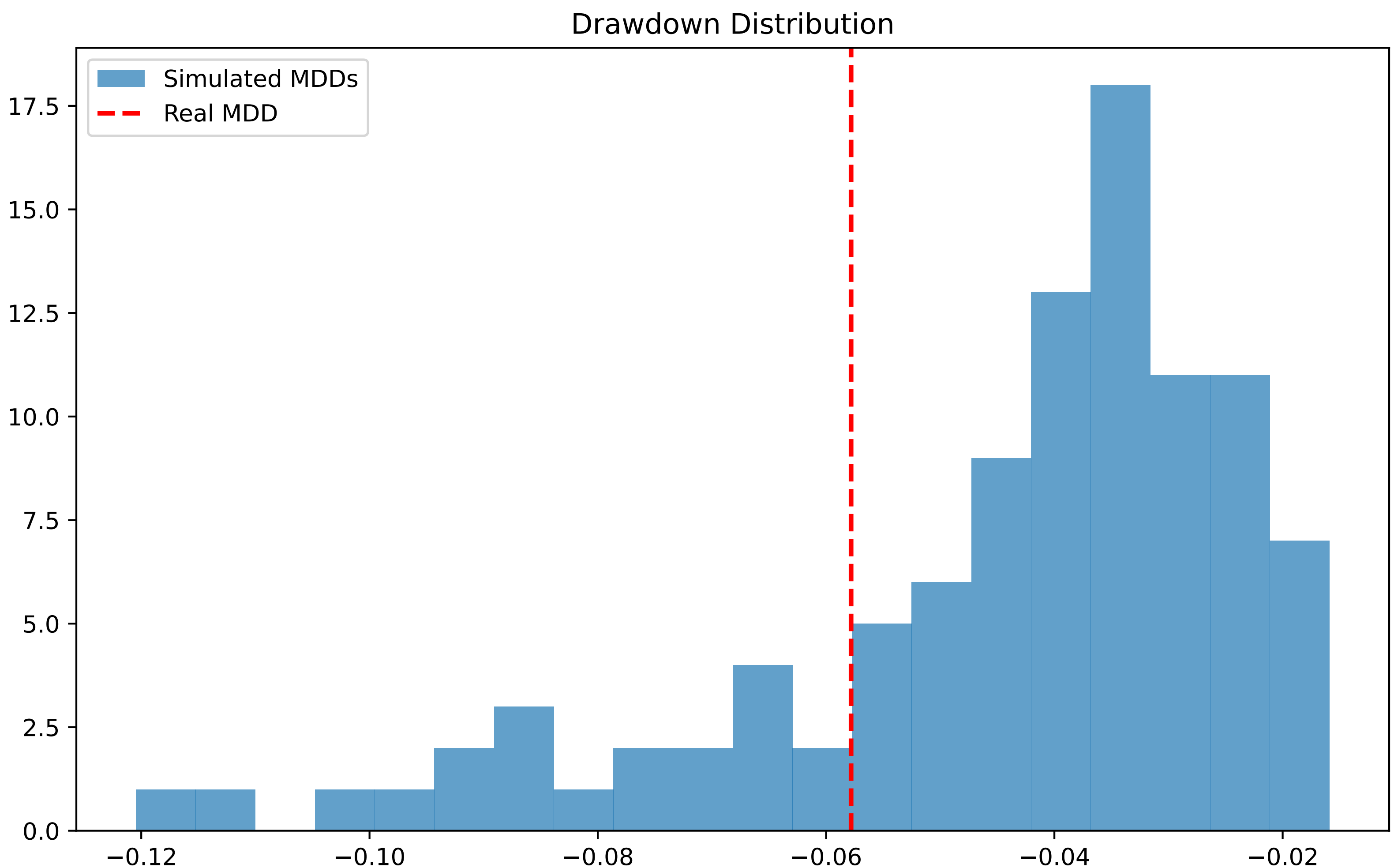
```
Markov Simulation Report
Date: 2024-04-01
========================================

Final Z-Score: -0.79

Volatility:
  Real: 0.000455
  Sim:  0.000449

Kurtosis:
  Real: 186.06
  Sim:  37.14

Hurst Exponent:
  Real: 0.499
  Sim:  0.494

Max Drawdown:
  Real: -5.78%
  Sim (Avg): -4.47%

Zero-Return Freq:
  Real: 2.75%
  Sim:  3.39%

KS Test:
  P-Val: 0.0159 (FAIL)
```


Price Path: Simulation vs Reality (2024-04-01)
90% Conf Interval
Median Sim
Actual Price
520
510
500
490
480
470
460
450
440
0
2000
4000
6000
8000

Z-Score Stability
2.0
1.5
1.0
0.5
0.0
−0.5
−1.0
−1.5
−2.0
0
2000
4000
6000
8000


Drawdown Distribution
Simulated MDDs
Real MDD
17.5
15.0
12.5
10.0
7.5
5.0
2.5
0.0
−0.12
−0.10
−0.08
−0.06
−0.04
−0.02