I'm with you on mmc. It might prove to be more profitable staking strategy but I just feel betting on that is like turning data science into a Keynes' beauty contest. The increasing popularity of FN is certainly making it less unique as you pointed out.

If you are confident that your model is unique enough in other perspectives, it could still make sense to bet on mmc of course. I'm not there (yet) unfortunately so I won't stake on mmc but will keep using FN models for better Corr Sharpe.

Thank you for sharing the thorough analysis!