

Regime-Specific Parameter Optimization Results

Regime: 2008_Crash

Dates: 2008-01-01 to 2009-03-31

Best Performance: 0.967

Best Drawdown: 0.018

Params: Gravity thres=100000000.0, Osc MA window=10, Tunnel barrier=0.1

Monte Carlo - expected perf=0.967, expected dd=0.031

Regime: 2020_COVID

Dates: 2020-02-01 to 2020-06-30

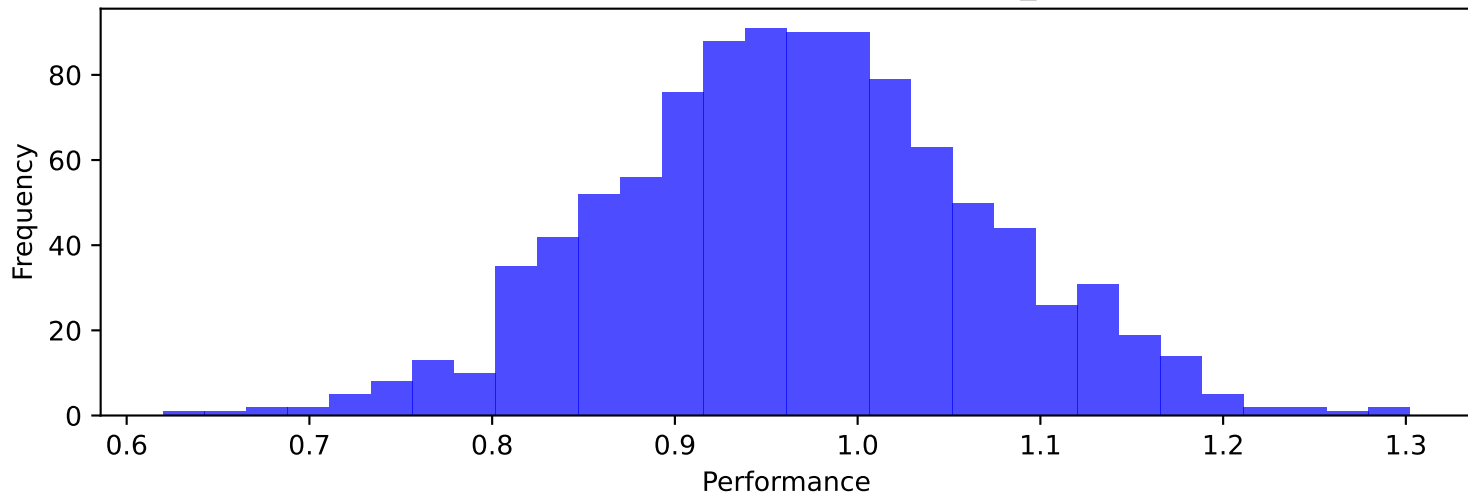
Best Performance: 0.979

Best Drawdown: 0.404

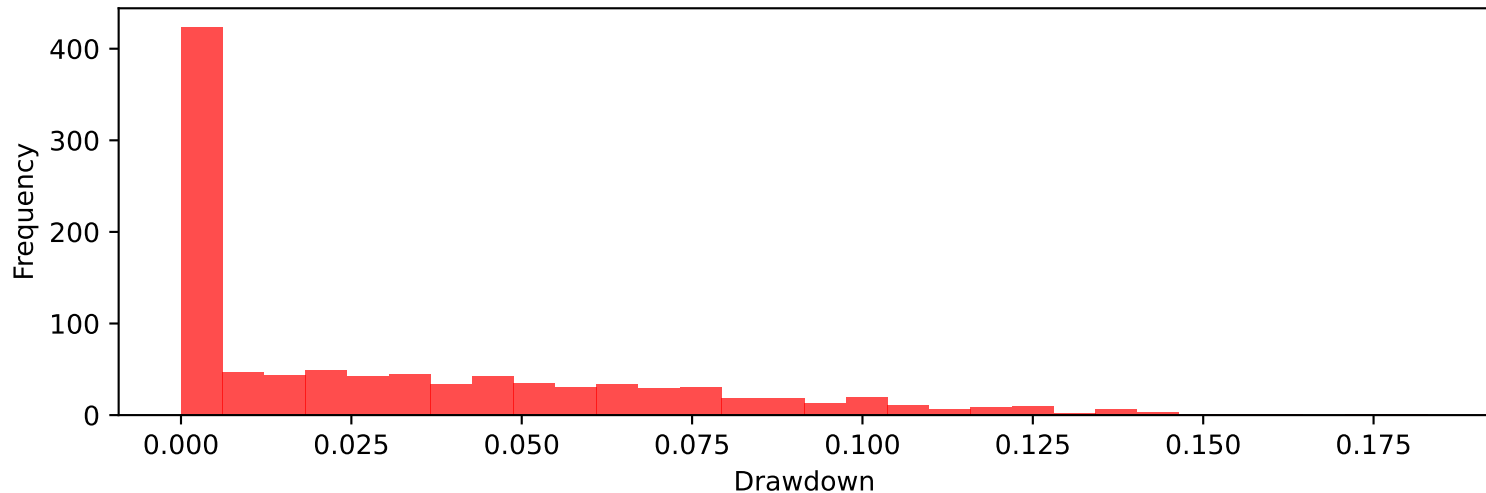
Params: Gravity thres=10000000.0, Osc MA window=10, Tunnel barrier=0.02

Monte Carlo - expected perf=0.980, expected dd=0.405

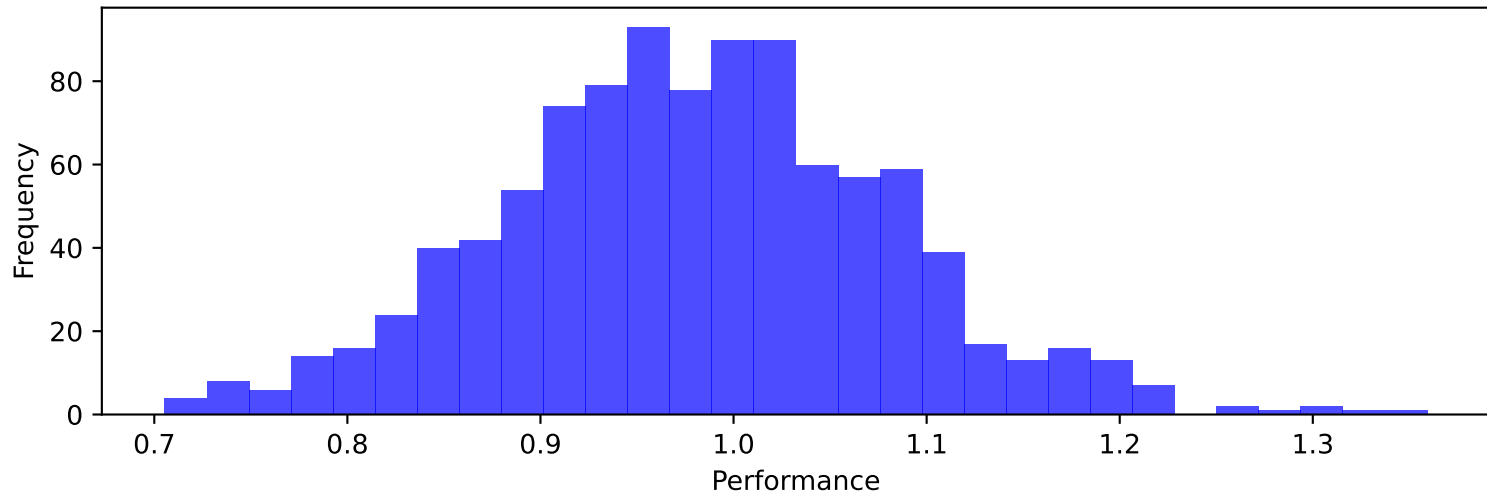
Monte Carlo Perf Distribution - 2008_Crash



Monte Carlo Drawdown Distribution - 2008_Crash



Monte Carlo Perf Distribution - 2020_COVID



Monte Carlo Drawdown Distribution - 2020_COVID

