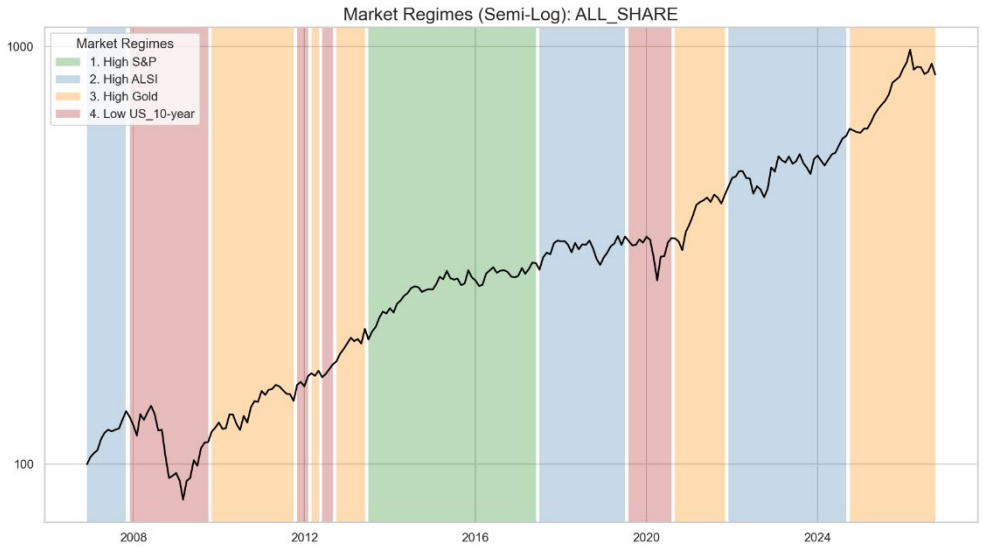
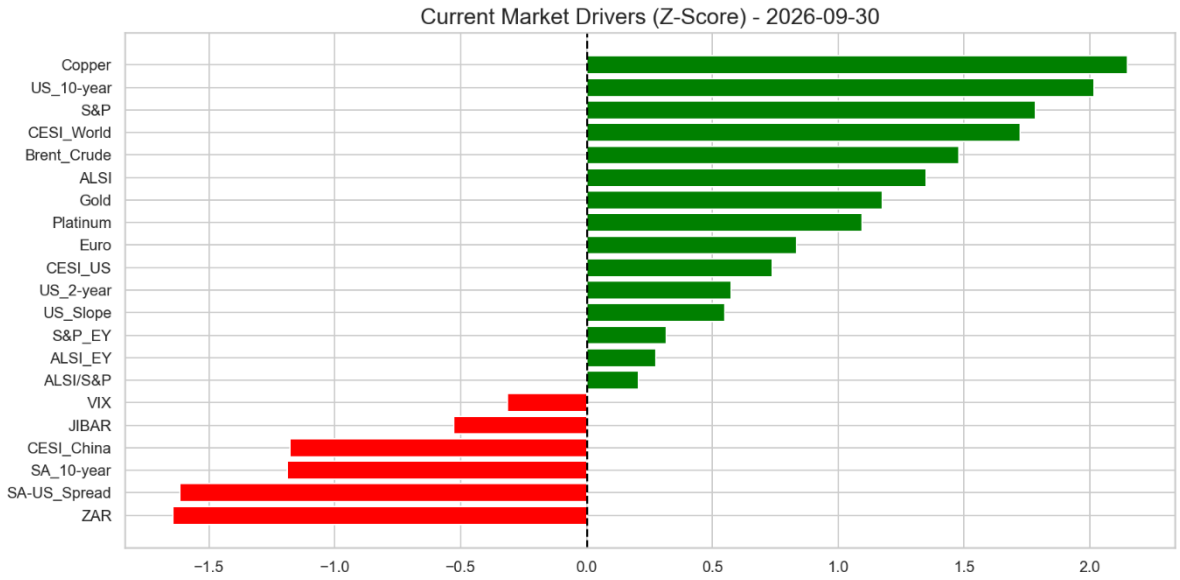
APPENDIX: SYSTEM DIAGNOSTICS

A. Market State Classification



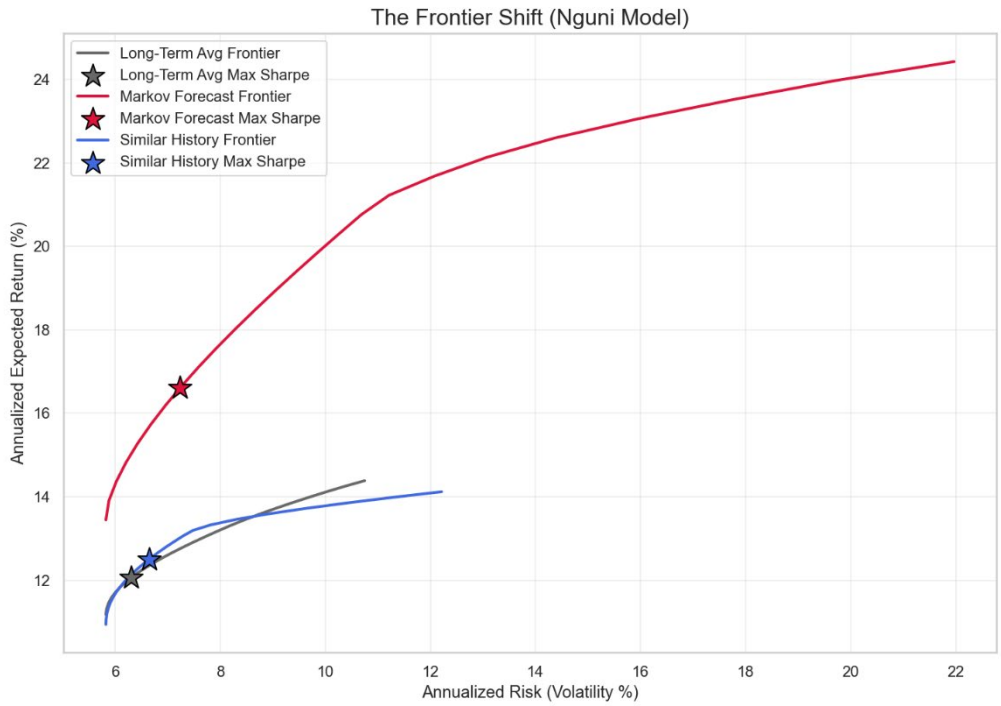
System Note: This visualisation maps the timeline of historical market regimes against local equity performance. It highlights my current stabilisation within the "High Gold" regime.

B. Input Drivers



System Note: This displays how far current economic variables are stretching from their normal trends. Copper, the 10-year US Treasury, global equities, and international economic surprises are registering as extreme statistical outliers, prompting my models to adjust portfolio weights accordingly.

C. Efficient Frontier Shift



System Note: A plot comparing the standard risk curve versus my dynamically adjusted risk curve. It visually demonstrates how shifting the portfolio weights mathematically improves the opportunity for returns over a 12-month holding period.