TestMyEdge

Report Info

Report ID
STR-2026-8483

Customer
TestMyEdge

Strategy
FXGBPJPYWLS02

Strategy
BreakOut

Instrument
GBPJPY

TimeFrame
60

From
20060101

To
20260331

Trades
2.099K

Avg Invest / Trade
67.47M

AUM Allocation

2008 Financial Crisis
2011 Euro Debt Crisis
2015 China Devaluation
2020 Covid Crash
2022 Inflation Cycle
Bear Markets
Multiple Bull &

Last update
20-5-2026

Robustness Dashboard - Detail Analysis (Advanced Edition)

Comprehensive robustness evaluation based on trade list analysis

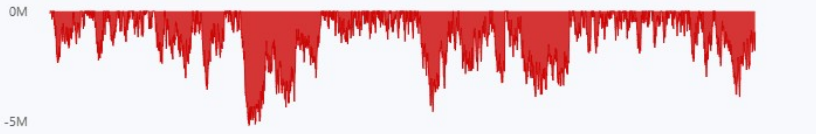
TestMyEdge
Validate, Quantify, Trade with confidence

Net Profit	Max Drawdown	Trades	Profit / Trade (Mean)	% Winning Trades	SQN	Profit % / Year	Profit / DD ratio	Currency
54.2M	-5.2M	2.1K	25.8K	49.5%	106.89	5.3%	0.69	JPY

Equity Curve

Confidence Level 133.0% DrawDown 104.8% MonteCarlo DD 148.2% System Quality 101.9%

DrawDown



Bias	Long	InSample	Short	InSample
Profit %	64%	57%	36%	43%
Trades	1.1K	1.1K	1.0K	1.0K
Profit/Tr	32.1K	28.7K	19.1K	22.0K
Entry Eff	1.50	1.48	1.55	1.61

Entry Statistics	Rolling	InSample
Entry eff Mean	1.53	1.54
Entry eff Median	1.39	1.47
Capped impact	0.0%	0.0%
Entry eff slope	-0.16%	-0.33%
Entry eff Var	11.9%	10.7%

Exit Statistics	Rolling	InSample
Exit Eff Mean	1.10	1.10
Exit eff Median	0.91	0.92
% Accept. Exit Year	76.2%	75.0%
Max Cons Bad Yrs	4	4
EntryExitRatio	1.39	1.41

Trade Statistics	Rolling	InSample
% Winning Trades	49.5%	48.9%
Profit Ratio	1.24	1.27
WinLoss Ratio	1.22	1.22
OoS/IS Avg Trade Ratio	129%	
Profit / Trade (Mean)	25.8K	25.3K

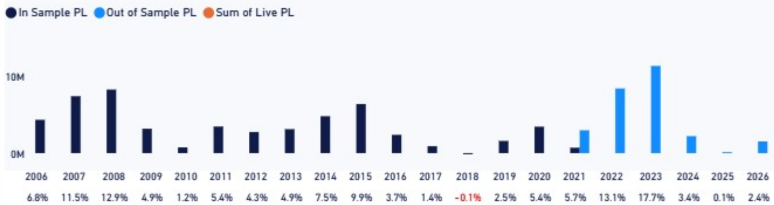
Investment Statistics	Rolling	InSample
Avg Invest/Trade	67.5M	61.5M
Trades	2.1K	2.1K
Avg Periods in Trade	16.3	16.6
Max Time Trade (min)	1.6K	1.6K
% Time in Trade	36.1%	27.6%
Max inactivity (days)	18.6	18.6

DrawDown Statistics	Rolling	InSample
Stnd Dev Month	1.0M	1.0M
DD Recovery (Year)	1.45	1.48
Max Loss Week	-1.7M	-1.7M
Max Loss Month	-3.0M	-3.0M
Max Drawdown	-5.2M	-5.2M
Stnd Dev Week	516.0K	516.2K
Max Loss Trade	-610.7K	-610.7K
DD/Avg Trade %	-7.7%	-8.5%

Risk Return Statistics	Rolling	InSample
PL / DD ratio	0.69	0.68
Sharp Ratio	1.07	0.95
Stability Slope	101.3%	93.8%
Stability Slope %	0.6%	0.6%

Edge Statistics	Rolling	InSample
Loss to Edge Ratio	2.1	2.1
Worst case impact	20.8%	20.8%
Positive Entry Edge	100.0%	100.0%
Max Neg Yrs streak	0	0
% Winning Months	60.4%	60.4%

Yearly Performance



Monte Carlo Distribution

Monte Carlo Statistics

Metric	Rolling	InSample	Median (50%)	30%	10%
Return	54,239,896	53,192,498	52,692,502	44,930,835	33,133,405
Drawdown	-5,194,244	-5,194,244	-7,075,156	-8,378,445	-10,979,162
Return%	80.4%	86.6%	85.7%	73.1%	53.9%
Drawdown%	-7.7%	-8.5%	-9.8%	-7.6%	-15.6%
SQN	106.89	106.44	97.91	9,086.25%	82.45

Robustness Summary - Key Persistence / Static Checks

Equity Stability	Rolling	Delta
R2 (Equity vs Time)	93.8%	↓ -0.2%
Equity Slope %	101.3%	↑ 8.0%
Stability Slope %	0.6%	↓ -2.0%

Pass

DrawDown Robustness	Rolling	Delta
Profit / DrawDown Ratio	0.69	↑ 1.9%
Avg Drawdown/Avg Trade %	-1.2%	↓ -9.2%
Drawdown Recovery (Year)	1.4	↑ 1.8%
DrawDown Consistancy	89.2%	↑ 5.6%

Pass

Distribution (Trade)	Rolling	Delta
Tail contribution (Trade)	27.7%	↑ 1.9%
Tail dependency	14.9%	↓ -2.1%
Skew	0.7	
Kurtosis	1.9	

Notice

Distribution (Week)	Rolling	Delta
Tail contribution (Week)	23.2%	↓ -1.1%
Tail dependency	31.6%	↓ -3.9%
Skew	0.1	
Kurtosis	1.3	

Notice

Trade Quality	Rolling	Delta
Profit Factor	1.22	↑ 0.3%
Profit Ratio	1.24	↓ -2.0%
Expectancy Stability	118.5%	↓ -16.4%
Consecutive Loser Risk	63%	↑ 40.7%

Notice

Monte Carlo Degradation	InSample
Dispersion	15.6%
Plateau	84.4%
Retention	93.9%
Worst drop	74.0%

Pass

Monte Carlo Robustness	InSample
DD expansion	211.4%
Profit drop	62.3%
Ratio drop	29.5%

Notice

Parameter Robustness	InSample
Dispersion	5.5%
Local drop	14.4%
Plateau	64.8%
Retention	84.0%

Pass

WalkForward Stability	InSample
Edge Retention	-25.2%
Rel. Stability	72.5%
Risk Retention	-26.1%

Pass

Probability of Overfitting	InSample
Raw PBO 30%	3%
Median OOS Rank	85%
IS Winner Concentration	30%
Adjusted PBO 30%	7%

Notice

Robustness Assessment

Persistence Robustness Notice

Stable equity persistence and drawdown behavior detected, although moderate trade concentration and weakening trade quality remain present.

Static Robustness Notice

Stable structural robustness detected overall, although moderate simulation instability and elevated overfitting sensitivity is present.

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Filters

93%