TestMyEdge

Report Info

Report ID
STR-2026-8483

Customer
TestMyEdge

Strategy
FUTESLS01

Strategy
BreakOut

Instrument
ES

TimeFrame
60

From
20080101

To
20260331

Trades
1.881K

Avg Invest / Trade
430.39K

AUM Allocation

99.6%

Adv. Market Regimes

2007	Global Financial Crisis
2011	Euro Debt Crisis
2015	China / Commodity Shock
2020	Covid Crash
2022	Inflation / Rate Shock

Last update
8-6-2026

testmyedge.com

Robustness Dashboard - Detail Analysis (Essential Edition)

Comprehensive robustness evaluation based on trade list analysis

Validation Mode: Performance evaluated using validation-adjusted data and development thresholds.
Live Mode: Performance evaluated using operationally adjusted data and live expectation thresholds.

Backtest Results (Validation Mode)

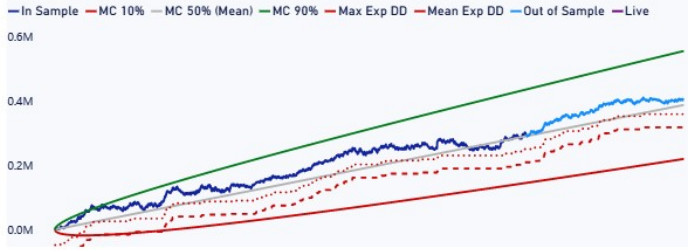
Net Profit	Max Drawdown	Trades	PL/Tr (Mean)	% Win Trades	SQN	Profit %/Year	Exp Adj CAGR	Profit/DD ratio	Currency
285.9K	-36.2K	1.9K	152	49.5%	106.41	4.8%	13.0%	0.57	USD

Operational Expectations (Validation Mode)

Operation Adj	Exp Live CAGR	Exp Live PL/DD
-28.1%	10.0%	0.43

Mode: Validation

Equity Curve



Confidence Level 111.4% DrawDown 107.3% MonteCarlo DD 154.5% System Quality 98.3%

NOTE Current metrics are calculated using the most recent 75% of the evaluation period and are compared against the original In-Sample baseline being the first 75% of the evaluation period. Consequently, Current values may differ from full-period performance statistics.

DrawDown

Trade Statistics	Current	InSample
% Winning Trades	49.5%	48.8%
Profit Ratio	1.23	1.25
WinLoss Ratio	1.21	1.19
OoS/IS Avg Trade Ratio	123%	
Profit / Trade (Mean)	152	156

Investment Statistics	Current	InSample
Avg Invest/Trade	430.4K	412.0K
Trades	1.9K	1.9K
Avg Periods in Trade	16.3	16.4
Max Time Trade (min)	1.6K	1.6K
% Time in Trade	37.0%	37.6%
Max inactivity (days)	21.2	20.3

DrawDown Statistics	Current	InSample
Max Drawdown	-36.2K	-36.2K
DD/Avg Trade %	-8.4%	-8.8%
DD Recovery (Year)	1.75	1.69
Max Loss Trade	-4.3K	-4.3K
Max Loss Week	-10.5K	-13.7K
Max Loss Month	-13.6K	-13.6K
Stnd Dev Week	3.4K	3.6K
Stnd Dev Month	6.5K	6.8K

Risk Return Statistics	Current	InSample
Exposure Adj CAGR	13.0%	13.8%
PL / DD ratio	0.57	0.59
Sharp Ratio	0.92	0.85
Equity Slope %	100.3%	95.5%
Stability Slope %	0.5%	0.5%

Yearly Performance

Monte Carlo Distribution

Monte Carlo Statistics

Metric	Rolling	InSample	Median (50%)	30%	10%
Return	285,913	292,761	289,059	239,356	164,245
Drawdown	-36,246	-36,246	-51,735	-61,376	-80,162
Return%	66.4%	71.1%	70.2%	58.1%	39.9%
Drawdown%	-8.4%	-8.8%	-10.9%	-9.3%	-15.0%
SQN	106.41	106.85	97.31	89.99	81.27

Bias	Long	InSample	Short	InSample
Profit %	64%	43%	36%	57%
Trades	981	945	900	936
Profit/Tr	187	135	114	177
Entry Eff	1.51	1.43	1.55	1.63

Entry Statistics	Current	InSample
Entry eff Mean	1.52	1.51
Entry eff Median	1.41	1.45
Capped impact	2.1%	2.9%
Entry eff slope	-0.23%	-0.49%
Entry eff Var	10.6%	10.1%

Exit Statistics	Current	InSample
Exit Eff Mean	1.09	1.08
Exit eff Median	0.90	0.93
% Accept. Exit Year	73.7%	71.4%
Max Cons Bad Yrs	4	4
EntryExitRatio	1.39	1.40

Edge Statistics	Current	InSample
Loss to Edge Ratio	2.3	2.2
Worst case impact	22.7%	22.1%
Positive Entry Edge	100.0%	100.0%
Max Neg Yrs streak	0	0
% Winning Months	59.6%	59.8%

Robustness Summary - Key Persistence / Monte Carlo Checks

Equity Stability	Current	Delta
R2 (Equity vs Time)	95.3%	0.1%
Equity Slope %	100.3%	4.8%
Stability Slope %	0.5%	0.0%

Pass

DrawDown Robustness	Current	Delta
Profit / DrawDown Ratio	0.57	-3.2%
Avg Drawdown/Avg Trade %	-1.2%	0.1%
Drawdown Recovery (Year)	1.7	-3.3%
DrawDown Consistancy	88.3%	5.3%

Notice

Distribution	Current	Delta
Tail contribution (Trade)	27.9%	0.9%
Tail dependency (Trade)	15.0%	-0.4%
Tail contribution (Week)	24.1%	0.1%
Tail dependency (Week)	29.9%	-3.6%

Pass

Mkt Regime Dep	Current	Delta
Market Dependency	-0.4%	-2.6%
Adv Regime Retention	208.5%	43.9%
Regime profitability %	100.0%	25.0%

Pass

Trade Quality	Current	Delta
Profit Factor	1.21	1.3%
Profit Ratio	1.23	-1.7%
Expectancy Stability	156.3%	5.0%
Consecutive Loser Risk	64%	43.0%

Notice

Monte Carlo Degradation	InSample
Retention	93.6%
Dispersion	17.4%
Worst drop	71.9%
Plateau	80.5%

Pass

Monte Carlo Robustness	InSample
Profit drop	56.1%
DD expansion	197.2%
Ratio drop	25.4%

Pass

Robustness Assessment

Persistence Robustness — Notice

Moderate persistence concerns detected across selected robustness dimensions.

Monte Carlo Robustness — Pass

Strong structural robustness detected across all static validation dimensions.

Live Mode Adjustments	Adj
Outlier Adj	-4.0%
HeatMap Adj	-18.4%
Param Adj	-17.4%
Monta Carlo Adj	-28.1%
Walk Forward Adj	-25.2%

Operational adjustments are used for live expectation normalization only.

Validation Mode Adjustments	Adj
Slippage Adj	-11.2%
Interest Adj	0.0%

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