

Robustness Dashboard - Detail Analysis (Essential Edition)

Comprehensive robustness evaluation based on trade list analysis

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



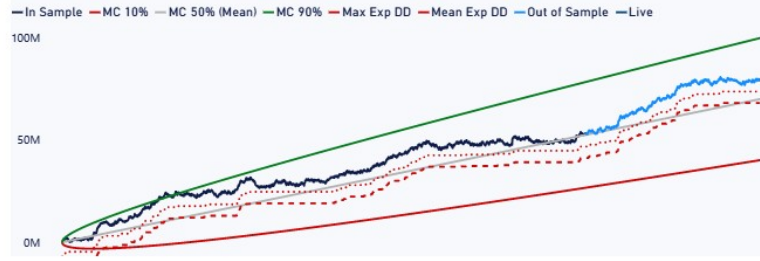
2008 Financial Crisis
2011 Euro Debt Crisis
2015 China Devaluation
2020 Covid Crash
2022 Inflation Cycle
Bear Markets
Multiple Bull &

Last update
20-5-2026

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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	Entry Statistics	Rolling	InSample	Exit Statistics	Rolling	InSample
Profit %	64%	57%	36%	43%	Entry eff Mean	1.53	1.54	Exit Eff Mean	1.10	1.10
Trades	1.1K	1.1K	1.0K	1.0K	Entry eff Median	1.39	1.47	Exit eff Median	0.91	0.92
Profit/Tr	32.1K	28.7K	19.1K	22.0K	Capped impact	0.0%	0.0%	% Accept. Exit Year	76.2%	75.0%
Entry Eff	1.50	1.48	1.55	1.61	Entry eff slope	-0.16%	-0.33%	Max Cons Bad Yrs	4	4
					Entry eff Var	11.9%	10.7%	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
Std 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
Std 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 / MonteCarlo 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 Consistency	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

Robustness Assessment

Persistence Robustness **Notice**

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

MonteCarlo Robustness **Notice**

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

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