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

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 (Advanced 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)

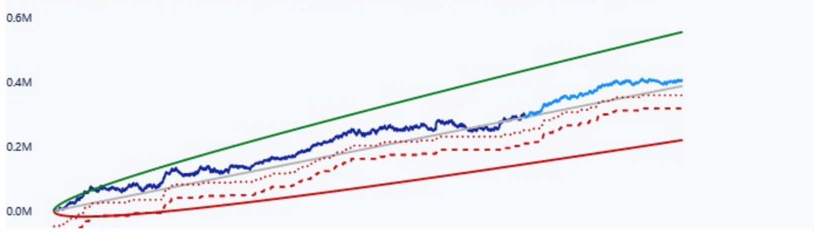
Net Profit	Max Drawdown	Trades	PL/Tr (Mean)	% Win Trades	SQN	Profit %/Year	Exp Adj CAGR	Profit/DD ratio	Currency
285.9K	-36.2K	1.9K	152	49.5%	106.41	4.8%	13.0%	0.57	USD

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

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

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%

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%

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

Robustness Summary - Key Persistence / Static 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

Parameter Robustness	InSample
Retention	82.6%
Dispersion	6.0%
Local drop	15.6%
Plateau	57.4%

Pass

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

Pass

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

Notice

Robustness Assessment

Persistence Robustness Notice

Moderate persistence concerns detected across selected robustness dimensions.

Static Robustness Notice

Stable structural robustness with limited optimization concerns detected.

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%

Filters