

## Strategy Robustness Audit

**Subject:** Equity intraday strategy    **Sample size:** 1,240 trades    **Method:** OOS · Walk-forward · Monte Carlo



### ROBUST

The edge is statistically durable across out-of-sample windows and resampling. Performance is not explained by luck or a single market regime. Suitable for funding, with the monitoring notes below.

### EXECUTIVE SUMMARY (FOR A RISK COMMITTEE)

This strategy scores **80/100** on the CoreSyn robustness scale. Its risk-adjusted return holds up out-of-sample (Sharpe 1.90) with a contained worst-case drawdown (−2.2%), and Monte Carlo resampling shows a low probability that the result is a lucky run. The main watch-item is moderate regime dependence: edge concentrates in higher-volatility sessions. We recommend funding with a volatility-regime monitor. The verdict is reproducible from the same inputs; the scoring engine is confidential and only the verdict and its breakdown are disclosed.

### SCORE BREAKDOWN

DIMENSION	SUB-SCORE	READING	WHAT IT MEANS
Out-of-sample stability	85	Strong	Performance persists on data never used to build the strategy.
Drawdown control	88	Strong	Worst-case equity decline −2.2%; recovery periods short.
Overfitting resistance	74	Good	Few parameters; degradation OOS vs in-sample is small.
Regime dependence	62	Watch	Edge concentrates in high-volatility sessions — monitor.
Monte Carlo confidence	82	Strong	Low probability the track record is a chance outcome.

Headline statistics: Sharpe 1.90 · Max drawdown −2.2% · Profit factor 1.6 · 1,240 trades. Illustrative values for a sample report.

### HOW THE ENGINE DISCRIMINATES

The same audit applied to three different subjects returns very different verdicts — the point of an independent check is that it fails the things that should fail:

SUBJECT	SCORE	VERDICT	WHY
Equity intraday strategy	80	ROBUST	Sharpe 1.90, -2.2% drawdown — durable edge.
Crypto (BTC) strategy	37	NOT ROBUST	+62% return but -50% drawdown — do not allocate.
Discretionary trader (200 ops)	0	DO NOT FUND	Negative expectancy — no measurable edge.

## SCORING BANDS

**70–100 · Robust** — durable, fundable edge. **41–69 · Not robust** — fragile; conditions apply. **0–40 · Do not fund** — luck or excess risk.

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