

# Strategy Evidence Report

A static, anonymised sample showing how VaultTrade Reality Check records scope, data quality, assumptions, stress tests, verdict limits, and next evidence steps.



**REPORT ID**

**VTRC-SAMPLE-001**

**SUBJECT**

**Anonymised trend-following strategy, intraday sample**

**ISSUED**

**Static public sample**



VaultTrade Reality Check is research-only. It does not provide financial advice, investment recommendations, trading signals, copy trading, portfolio management, or execution.

DATA QUALITY

98/100

COST PRESSURE

Material

OOS STABILITY

Mixed

SAMPLE VERDICT

Needs more evidence

VERDICT FRAME

What the submitted evidence can support.

Reject

Park

Needs more evidence

Worth further review

Sample outcome: **Needs more evidence.** The strategy is not rejected outright, but the current pack is not strong enough to treat as execution ready or suitable for live deployment.

## SCOPE

### **Submission scope**

The sample checks whether a submitted evidence pack is internally consistent and whether the result survives basic cost, concentration, and stability pressure.

## LIMIT

### **Primary limitation**

The sample evidence does not prove that the strategy is suitable for live use. The result depends on execution assumptions that require stronger proof.

## ACTION

### **Next evidence step**

Provide broker-exported fills, session-normalized data, and a later untouched sample before treating the strategy as worth further review.

**EVIDENCE MATRIX**

**Tests performed in the sample review.**

## **Test**

### **Review Method**

### **Sample Status**

### **Data provenance**

Source, timestamp, session, duplicate, and missing-field review

### **Acceptable**

### **Baseline reproduction**

Submitted result compared with documented assumptions

### **Reproduced with notes**

### **Cost stress**

Fees, spread, slippage, turnover, and sensitivity range

### **Fragile**

### **Out-of-sample review**

Train/sample split and later-period behaviour

### **Mixed**

### **Concentration**

Top-trade, month, session, and regime dependency

### **Review required**

### **Kill tests**

Rule perturbation and adverse assumption checks where data supports it

### **Partially failed**

# Assumptions made visible.

## Execution timing

Entry and exit timestamps treated as end-of-bar unless proven otherwise.

## Costs

Commission, spread, and slippage are stressed above the submitted baseline.

## Data handling

Missing sessions are documented before any score is interpreted.

## Scope limit

No future return, instrument, allocation, or live-use conclusion is made.



## Reject triggers

Undocumented source data or missing sessions

Result depends on one trade, month, market regime, or session

Cost stress removes the claimed edge

Out-of-sample result contradicts the submitted thesis

Rules cannot be reproduced from the supplied evidence

## DIAGNOSTIC FINDINGS

# Commercially useful, still research-only.



### **Cost drag changes the interpretation**

The submitted baseline is positive before stress, but realistic friction materially reduces expectancy and weakens the margin of safety.



### **Out-of-sample behaviour is not stable enough**

Later-period performance is directionally consistent in some regimes and breaks down in others, so the sample verdict remains unresolved.




### **No execution clearance is given**

The report does not connect to a broker, place trades, or approve the strategy for live use. It records evidence boundaries only.

## SAMPLE FINDINGS

# The report separates evidence from hope.

- ✔ Data source is documented, but session handling needs stronger proof.
- ✔ Cost stress materially reduces the submitted expectancy.
- ✔ Out-of-sample stability is mixed across regimes.
- ✔ Top-trade dependency is below the reject threshold in this sample.
- ✔ No conclusion is made about future returns or what to trade.

 Public sample only. No client data, private strategy files, broker exports, live execution, or investment recommendation is included.