



REAL HISTORICAL SAMPLE • RESEARCH ONLY

A useful result can be REJECTED.

A preserved historical validation prepared as a public FLAWLINE product sample. It demonstrates how weak evidence is reported; it is not newly generated.

ANALYTICAL VERDICT

Historical robustness criteria were not cleared.**REJECTED**

Strategy donchian_breakout	Market BTC/USDT	Timeframe 4h
Honest Sharpe 0.8206	Closed trades 37	Max drawdown 3.51%
Selection score 0.006981	Observed 0.006981	Fixed threshold >= 0.3

Why REJECTED? The selection score 0.006981 did not reach the fixed ≥ 0.3 gate. The `unstable_folds` credibility flag was recorded as supporting evidence.



What was evaluated

A fixed historical validation of the archived `donchian_breakout` configuration on BTC/USDT, 4h. This preserved product sample is not newly generated and does not describe current market conditions.

Strategy	<code>donchian_breakout</code>
Market	BTC/USDT
Timeframe	4h
Analytical verdict	REJECTED

Robustness evidence

Binding failed gate	<code>min_selection_score</code>
Observed	0.006981
Fixed threshold	≥ 0.3
Credibility flag	<code>unstable_folds</code>

What the verdict means

REJECTED is an analytical outcome, not a technical error.

The headline metrics were not enough. The composite selection score remained below its fixed threshold, while unstable fold behavior weakened the historical robustness evidence. Rejection is a valid result: it identifies a configuration that did not clear the stated checks.

Scope and guardrails

Research only

Not financial advice or a recommendation.

No trading signals

No instruction to buy or sell.

No exchange connection

No API keys. No order execution.

Historical evidence

Does not predict future performance.

Important: This report describes one preserved historical sample. A favorable analytical outcome would still not establish profitability, safety, suitability, or future performance.