

Artifact Hash & Monte Carlo

Third-party attestation and robustness summary

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Purpose

Smooth Brains attaches cryptographic hashes to published performance files so third parties can confirm downloads match what the website attests. This note explains which artifacts are hashed, how to verify them, and how Monte Carlo summaries fit into diligence.

What gets hashed

Each published performance bundle includes:

Artifact	Typical use in diligence
Equity curve series	Reproduce drawdown and return path
Trade log	Audit round-trip count, win rate, holding periods
Summary metrics file	Cross-check headline Sharpe, return, drawdown
Monte Carlo summary	Distribution of outcomes under resampled trade sequences
Manifest	Lists every file name and its SHA-256 digest

The strategy fingerprint (public prefix aae90eef... for the current production release) identifies which locked definition produced the bundle. It is not a file hash; it identifies the strategy version.

Verification workflow

1. Visit smoothbrains.ai/performance/verify and note the manifest hash and file entries.
2. Download files from the relevant Detailed Breakdown page (fixed backtest or model portfolio).
3. Compute SHA-256 locally and compare to the manifest.

Prefer equity curve and Monte Carlo files when trade logs are sanitised for public release. Sanitised logs may differ byte-for-byte from internal archives while preserving aggregate statistics.

Monte Carlo — what it shows

The published Monte Carlo resamples historical trade outcomes (or block-bootstrap variants, as documented on the Performance page) to illustrate dispersion around the realised path. It answers questions like: "How often would a path this smooth occur by luck?"

It does not:

- Forecast future returns.
- Incorporate regime change beyond the resampling design.
- Replace deflated Sharpe or live track record.

Use it as a secondary sanity check alongside deflated Sharpe and the fixed-window backtest.

Republish rules

Hashes change only when:

- The locked strategy definition is formally promoted.
- The published calendar window for a track is intentionally extended or reset (e.g. model portfolio baseline reset 27 June 2026).
- A corrected artifact replaces a prior publication error.

Routine research experiments do not silently rotate public hashes.

Disclaimer

Not financial advice. Hash match proves file integrity, not future profitability.