

Strategy Evaluation Checklist

Criterion	Status	Notes
Believable Core Logic	✓	Demonstrates granular in-play trade simulation using tick-by-tick exchange JSON data rather than abstract theoretical outcomes.
Out-of-Sample Sustainability	✓	Focuses on testing automated execution rules across historical batches without look-ahead bias.
Mathematically Likely to Succeed (+EV Focus)	✓	Accounts for execution realities: time decay, fill delays, spreads, exchange commission, and dynamic cash-out math.
Robustness Against Overfitting / Data Mining	⚠	Highlighting small sub-samples (e.g., 22 matches in a single month) requires caution, though data hygiene issues (file duplication) are explicitly disclosed.
Sound Risk/Reward & Execution Model	✓	Accurately models layered/dripped lay entries and true liability exposure during late-game goal chases.
Practical Market Execution	✓	Specifically built to reflect live exchange conditions: order matching queues, liquidity gaps, and variable market settlement delays.

BS Factor Rating: 91 / 100

(100 = Sound, mathematically robust, and achievable; 0 = Totally unbelievable, unsustainable, and guaranteed to fail)

Critique & Score Justification

This video previews an in-development in-play execution simulator within CGMBet 26, designed to replay tick-level Betfair Exchange JSON price data and backtest conditional trading rule sets.

Key Strengths:

1. Realistic Market Microstructure Modeling:

- Unlike standard backtesting tools that assume instant execution at theoretical closing or mid-market odds, this engine simulates spread width, order fill delays, and dynamic post-goal price resettlement.
- It tracks realistic position hedging, factoring in exchange commission and exact minute-by-minute liability shifts.

2. Transparent Execution Realities:

- In the rule-based testing demonstration (dripping lays on Under 2.5 when 1-0/0-1 at half-time), the video highlights the real-world friction of late goals: showing trades that were stopped out or suffered adverse decay before a goal occurred, resulting in negative yields on initial test samples (-34.9% ROI across small batches).
- The presenter explicitly warns viewers about data hygiene, identifying file duplication in his own dataset rather than quietly presenting an artificially inflated win rate.

3. No False Promises:

- The video emphasizes that simulation tools do not generate "push-button wealth" and that building a sustainable edge requires deep individual research and testing across clean historical datasets.

Score Deductions (-9 pts):

- The backtest sample sizes showcased during the second half of the video are small (e.g., 13 games in one test, 22 games in another), which are insufficient on their own to establish statistical significance without broader longitudinal validation.
- Includes promotional framing and affiliate links for the CGMBet software suite.