TRADINGEDGEIQ PROP-FIRM SIMULATOR

Synthetic Momentum Strategy v1

Prop-Firm Simulator Full Audit Report

Strong Candidate Verdict	**100.0%** Eval Pass Rate	**0.0%** DD Breach	**7** Median Days	**97** Safety Score
$50,000.00 Account Size	**$3,000.00** Profit Target	**2026-07-07** Generated	**70600391-c2a** Run ID	

REPORT MAP

Table of Contents

How this report is organized

Report mode: **Full Audit**. This report covers every Simulator tab that has real computed data behind it today; Funded Mode and Rule What-Ifs are noted as not yet available rather than shown with placeholder numbers.

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SECTION 0

Readiness Verdict

Overall verdict

Strong Candidate — based on the core scenario battery below (historical order, trade shuffle, block bootstrap, contiguous starts, recent-only, friction stress, edge decay), not just the single historical-order path. Diagnostic/experimental scenarios (e.g. Date-Aware Day-Level Resampling) are excluded from this verdict — see Section 2 for details.

EVAL PASS RATE	DD BREACH RATE	MEDIAN DAYS TO PASS	SAFETY SCORE
100.0%	**0.0%**	**7**	**97**
Paths that hit the profit target before failing or timing out			0-100, higher is safer

Based on 7 scenarios totaling several thousand simulated paths against the Apex $50,000 / $3,000-target profile.

Historical-Order Result

Result on the actual trade sequence (no resampling)	Passed
Failure reason	N/A — historical path passed
Final equity	$4,180.32
Days traded	27
Drawdown-limit breaches	0

SECTION 0B

Prop-Firm Action Plan

What this section is

A synthesis of the verdict, safety score, drawdown-breach rate, and rule-completeness findings from elsewhere in this report into concrete next steps — not a new analysis, just what those findings imply you should do next.

- This account profile is a reasonable candidate based on the scenario battery. Before committing capital, validate with live-conditions trading (real fills, real slippage) since this simulation is built from historical trade data.
- Specific fields never recorded even within otherwise-present rule groups: Min trading days, Max trading days, Access period (days), Daily loss limit, Max trades per day (see Section 1's Rule Detail Completeness note). These are exactly the kind of fine print (e.g. an actual daily loss cap or max-trades-per-day rule) that can invalidate a passing verdict if the real firm enforces something this simulation didn't.
- The diagnostic Date-Aware scenario (excluded from the verdict) showed a meaningful drawdown-breach rate. It isn't part of the verdict, but it's worth reviewing Section 2 before treating this account as validated across every trading-day pattern.

Suggested Next Steps

- Confirm this account's real rules directly with the prop firm before acting on the “Strong Candidate” verdict — this report only enforces the rules captured in Section 1 (see Rule Group Coverage and Rule Detail Completeness), and a firm's actual fine print (daily loss caps, consistency rules, payout conditions) can differ from what was simulated.
- Rerun this simulation with stricter friction assumptions (higher slippage, higher commission per contract) to see how much of the current margin of safety depends on optimistic fill assumptions.
- Rerun against a recent-only or current-month-only trade window rather than the full historical trade log — a strategy's edge can drift, and the scenario battery above resamples the full history without weighting toward how the strategy has performed most recently.
- Keep position sizing capped at or below what was configured for this run until a stricter-friction and recent-only rerun both confirm the same verdict — scaling up size before revalidating compounds any gap between simulated and real conditions.
- Rerun this report once Funded Mode and Rule What-Ifs are report-backed (see Section 6) — those sections aren't part of this simulation yet, and a funded-stage or modified-rule scenario could change the verdict materially.

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Account & Rules

The exact profile every scenario below was tested against.

SECTION 1

Account Rules & Sizing Plan

Why this matters

Every survival test below is only as meaningful as the rules it's tested against. This snapshot is exactly what was configured for this run — not what the firm's rules might be today.

Rule Group Coverage: 100%

All 5 rule groups (drawdown, daily risk, position, session, fees & friction) have SOME data recorded for this run. This does not mean every individual field within them was captured — see Rule Detail Completeness below.

Missing Critical Rule Details: 5 field(s)

The following specific field(s) were never recorded for this account, even though their parent rule group has other data: Min trading days, Max trading days, Access period (days), Daily loss limit, Max trades per day. A rule group can show 100% coverage above while still missing the exact fields listed here — confirm these directly against the firm's real rules before relying on this report for a live decision.

Firm	Apex Trader Funding
Profile name	Apex
Account type	Evaluation
Currency	USD
Account size	$50,000.00
Profit target	$3,000.00
Profit target type	fixed
Time rule type	No time limit
Min / Max trading days	Not recorded / Not recorded
Access period (days)	Not recorded
Commission / contract	$0.91
Slippage (ticks)	2
Preset source	System preset

Drawdown Rules

Intraday Trailing

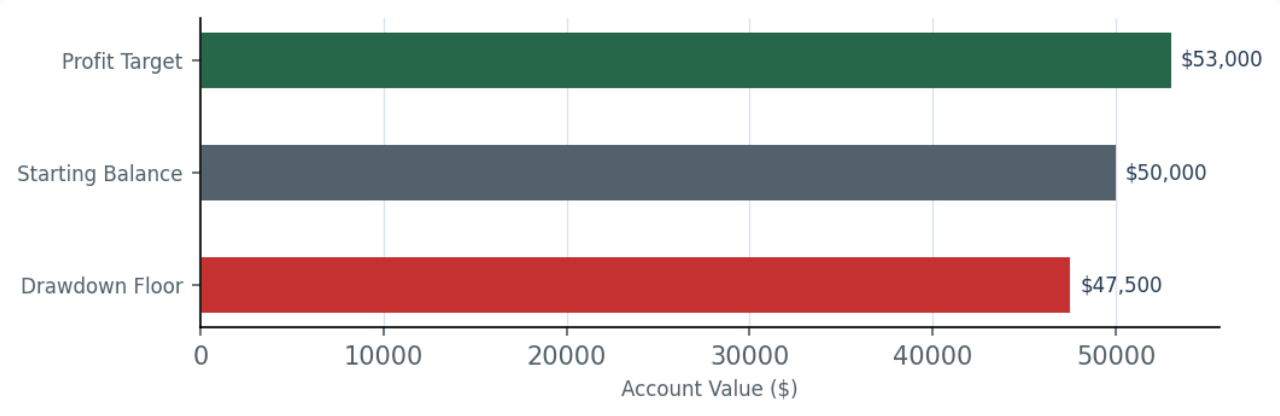
Amount	2500.0
Amount Type	dollar
Basis	open_plus_closed_equity
Trail Until	always

Hard Fail	Yes

Daily Risk Rules

Daily Loss Limit	—

Account Structure



Starting balance relative to the drawdown floor and profit target.

SECTION 1B

Sizing Plan

Position & Sizing Rules

Max Contracts	10
Scaling	allowed after eval

Session Rules

Overnight Allowed	Yes
News Restricted	No

Fees & Friction

Activation Fee	0
Monthly Fee	165

2 Survival & Risk

Scenario battery, drawdown risk, and pass speed.

SECTION 2

Survival Tests — Scenario Battery

Purpose

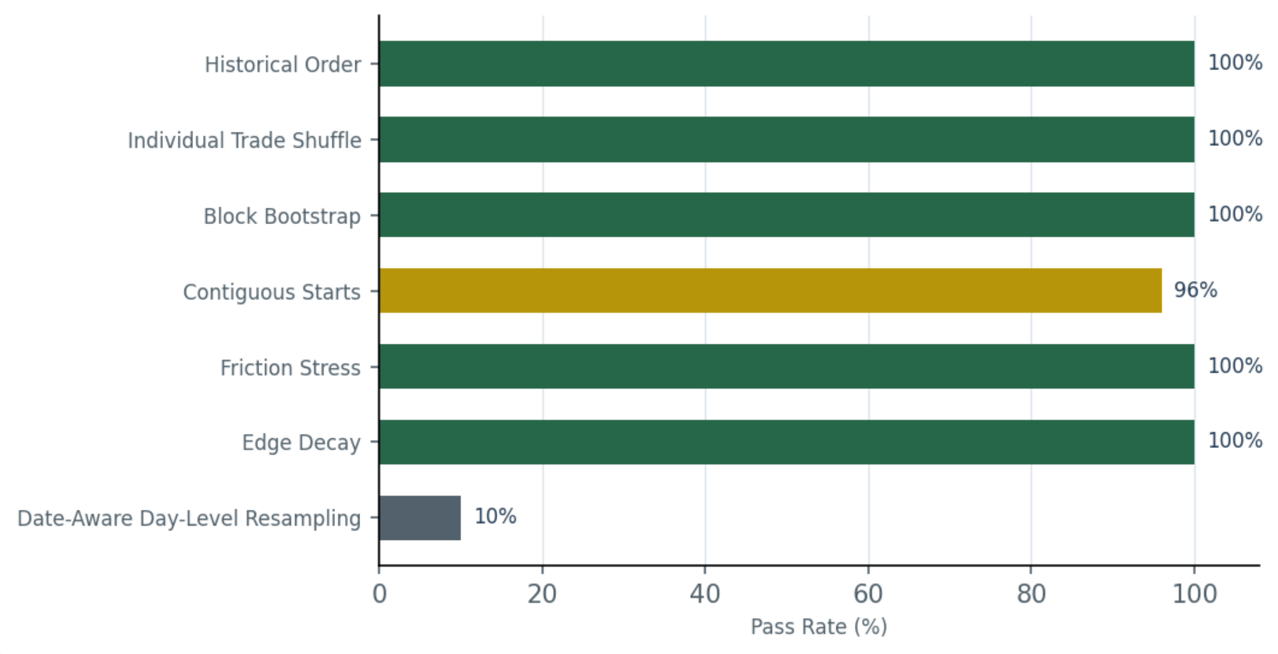
Each scenario resamples or stresses the trade sequence differently to test whether passing this account's rules depends on getting a lucky trade order, or holds up under realistic variation.

Scenario	Paths	Pass	Timeout	DD Breach	Open/ Unresolved	Median Days	Signal
Historical Order	1	100.0%	0.0%	0.0%	—	27	Green
Individual Trade Shuffle	2000	100.0%	0.0%	0.0%	—	7	Green
Block Bootstrap	2000	100.0%	0.0%	0.0%	—	7	Green
Contiguous Starts	340	96.0%	4.0%	0.0%	—	7	Yellow
Friction Stress	2000	100.0%	0.0%	0.0%	—	7	Green
Edge Decay	2000	100.0%	0.0%	0.0%	—	9	Green
Date-Aware Day-Level Resampling Experimental	500	10.0%	0.0%	30.0%	60.0%	—	Diagnostic/ Excluded

Pass + Timeout + DD Breach + Open/Unresolved reconcile to 100% of paths for each scenario.

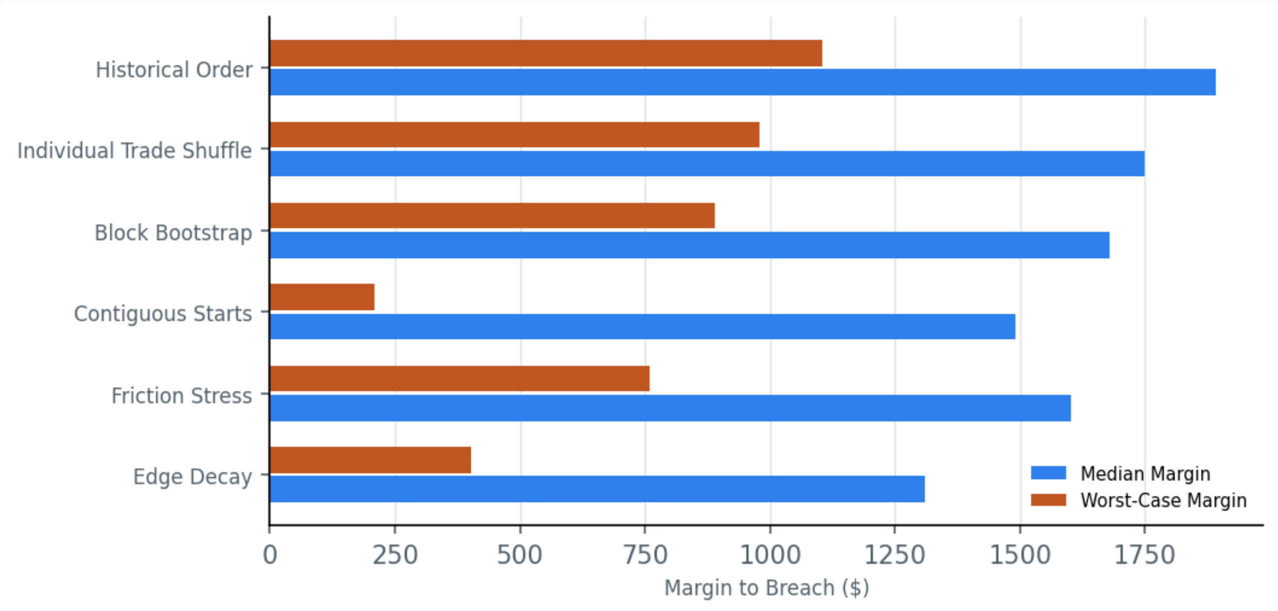
Experimental scenarios (Date-Aware Day-Level Resampling) are diagnostic only and are excluded from the readiness verdict above — a low pass % or a high Open/Unresolved % there does not by itself indicate the strategy failed; it means the simulated window ended before those paths reached a terminal outcome.

Pass Rate by Scenario



Grey bars mark the experimental Date-Aware Day-Level Resampling scenario, which is diagnostic-only.

Margin to Breach by Scenario



Median and worst-case dollar cushion remaining before a drawdown breach, per scenario.

Full Audit — Per-Scenario Failure Detail

Scenario	Primary Failure Reason	Median Margin to Breach	Worst Margin to Breach
Historical Order	Not recorded	1892	1104
Individual Trade Shuffle	Not recorded	1750	980
Block Bootstrap	Not recorded	1680	890
Contiguous Starts	Timeout before target	1490	210
Friction Stress	Not recorded	1602	760
Edge Decay	Not recorded	1310	402

Scenario	Primary Failure Reason	Median Margin to Breach	Worst Margin to Breach
Date-Aware Day-Level Resampling	Insufficient distinct trading days for day-level resampling	—	—

SECTION 2B

Scenario Inclusion Manifest

Purpose

A complete list of every scenario run for this account profile, and whether it counted toward the Readiness Verdict above — so inclusion/exclusion is never left to inference from badges alone.

Scenario	Verdict Status	Why
Historical Order	Included	Part of the core scenario battery used to compute the Readiness Verdict.
Individual Trade Shuffle	Included	Part of the core scenario battery used to compute the Readiness Verdict.
Block Bootstrap	Included	Part of the core scenario battery used to compute the Readiness Verdict.
Contiguous Starts	Included	Part of the core scenario battery used to compute the Readiness Verdict.
Friction Stress	Included	Part of the core scenario battery used to compute the Readiness Verdict.
Edge Decay	Included	Part of the core scenario battery used to compute the Readiness Verdict.
Date-Aware Day-Level Resampling	Excluded	Experimental resampling method — included for diagnostic visibility only, never counted toward pass/fail scoring.

SECTION 3

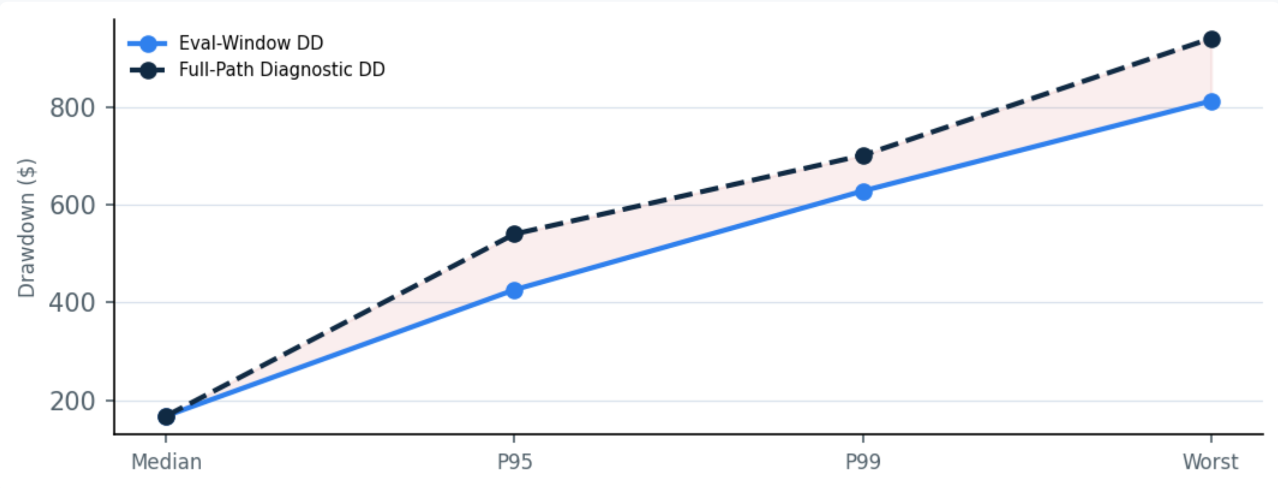
Drawdown Risk

Purpose — Evaluation-Window Drawdown

Drawdown is measured to the point each simulated path either hits the profit target or fails — these percentiles show how much of the account's drawdown allowance gets used along the way, across every scenario combined. This is the number the Readiness Verdict is based on.

MEDIAN EVAL-WINDOW DD	P95 EVAL-WINDOW DD	P99 EVAL-WINDOW DD	WORST EVAL-WINDOW DD
$168.00	**$426.00**	**$628.00**	**$812.00**

Drawdown by Percentile



Eval-Window drawdown across the median/P95/P99/worst-case tiers, compared against the Full-Path Diagnostic figures.

Full-Path Diagnostic Drawdown

Evaluation-Window DD vs. Full-Path Diagnostic DD — these are NOT the same number

The cards above measure drawdown only up to the point each simulated path hits the profit target or fails — that's what actually counts against the account's rules, and it's what the Readiness Verdict is based on. The figures below continue tracking the SAME simulated paths past that point, to the end of the full simulated window, purely as a diagnostic on how much worse the drawdown could have gotten if the path had kept trading. A path that already passed or failed by the eval window can still show a larger full-path number here — that is expected, not a contradiction, and it is not used in the verdict.

P95 full-path diagnostic DD	$540.00
P99 full-path diagnostic DD	$701.00
Worst full-path diagnostic DD	$940.00

SECTION 4

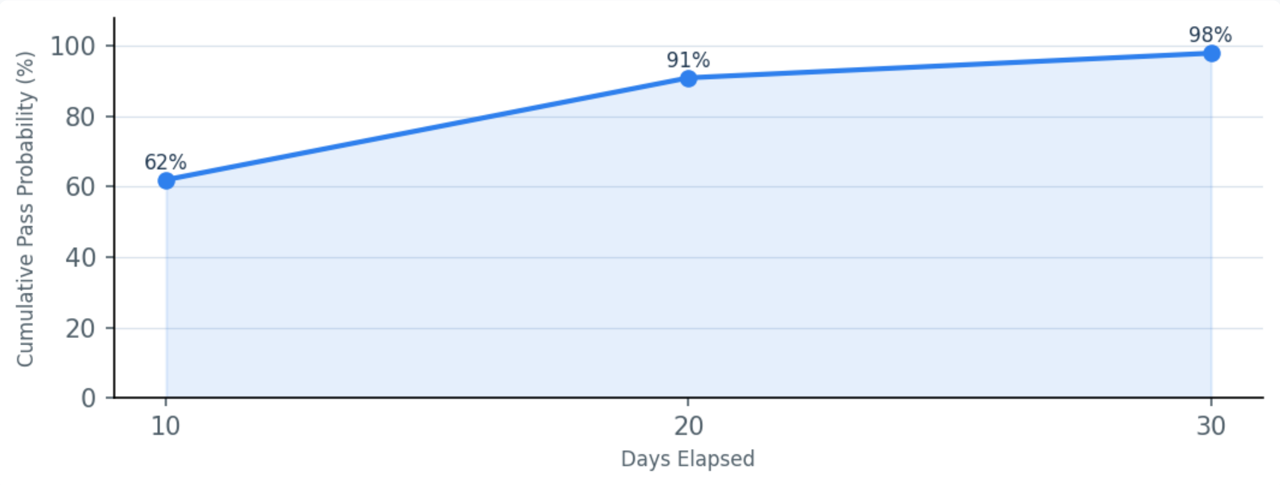
Pass Speed

Purpose

How fast a strategy can realistically clear a profit target matters as much as whether it can at all — a strategy that barely passes in 29 days on a 30-day evaluation carries very different risk than one that typically passes in 7.

Median days to pass	7
Median trades to pass	21
Day-count basis	Estimated trading days
Time rule enforced	No
Pass probability within 10 days	62.0%
Pass probability within 20 days	91.0%
Pass probability within 30 days	98.0%

Cumulative Pass Probability Over Time



Share of simulated paths that had passed by each day mark.

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Diagnostics

What breaks the account, and what this report doesn't cover yet.

SECTION 5

Failure Lab

Purpose

When a strategy fails an evaluation, the REASON matters — a daily-loss-limit breach points to position sizing; a drawdown breach points to trade clustering; a timeout points to pass speed, not risk.

Most common failure reason	Timeout before target

Failure Reason Breakdown (all scenarios combined)

Reason	Occurrences
Timeout Before Target	4
Drawdown Breach	1

300 additional path(s) across the scenario battery neither passed, timed out, nor breached a drawdown limit — the simulated window ended before they reached a terminal outcome. These are excluded from the failure breakdown above since they are not failures.

SECTION 6

Not Yet Available

Funded Mode & Rule What-Ifs

These two Simulator tabs are interactive, in-app features that don't yet have a backend computation feeding a static report page — rather than show placeholder numbers or omit them silently, this report calls that out explicitly. View them live in the Prop-Firm Simulator's Funded Mode and Rule What-Ifs tabs for this run.

SECTION 7

Methodology & Run Lineage

How scenarios are built

Individual Trade Shuffle randomly reorders trades. Block Bootstrap resamples contiguous blocks to preserve local autocorrelation. Contiguous Starts tests many different historical start points without reshuffling. Friction Stress adds extra per-trade cost. Edge Decay reduces the strategy's average edge to test sensitivity. Date-Aware Day-Level Resampling (experimental) resamples whole trading days rather than individual trades.

Terms

DD Breach — a simulated path's drawdown exceeded the account's configured drawdown limit at some point, regardless of whether it later recovered. **Timeout** — the path neither reached the profit target nor breached a rule within the account's day/time limit. **Safety Score** — a composite 0-100 read combining pass rate and drawdown-breach rate; a research heuristic, not a certified pass/fail prediction.

Run Lineage

Run ID	`70600391-c2ab-40d1-9bd0-2b953e0dfeb3`
Account profile	Apex
Report mode	Full Audit
Generated	2026-07-07T17:23:09

Prop firm rules vary by provider and can change frequently. Presets are editable convenience templates only. Monte Carlo results are based on historical trade distribution and may not represent future outcomes. Research and analytics only — not an official prop-firm verifier.

SECTION 8

Appendix: Raw Run Data

Purpose

The full account-profile snapshot and summary statistics this report's numbers were computed from, for independent verification.

Account Profile Snapshot

Profile Name	Apex
Firm Name	Apex Trader Funding
Account Type	Evaluation
Currency	USD
Initial Balance	50000
Profit Target	3000
Profit Target Type	fixed
Min Trading Days	—
Max Trading Days	—
Time Rule Type	No time limit
Access Period Days	—
Is System Preset	Yes
Notes	—
Commission Per Contract	0.91
Slippage Ticks	2
Drawdown Rules	**Intraday Trailing** Amount: 2500.0 Amount Type: dollar Basis: open_plus_closed_equity Trail Until: always Hard Fail: Yes
Daily Risk Rules	Daily Loss Limit: —
Position Rules	Max Contracts: 10 Scaling: allowed after eval
Session Rules	Overnight Allowed: Yes News Restricted: No

Fees And Friction	Activation Fee	0
	Monthly Fee	165
Pass Condition	Reach profit target with no rule breach	

Summary Statistics

Eval Pass Pct	1.0
Eventual Target Hit Pct	1.0
Timeout Fail Pct	0.0
Dd Breach Pct	0.0
Daily Loss Breach Pct	0.0
Consistency Fail Pct	0.0
Median Days To Pass	7
Median Trades To Pass	21
P10D Pass Prob	0.62
P20D Pass Prob	0.91
P30D Pass Prob	0.98
Band Days	10, 20, 30
Median Max Dd	168
P95 Max Dd	426
P99 Max Dd	628
Worst Max Dd	812
P95 Full Path Dd	540
P99 Full Path Dd	701
Worst Full Path Dd	940
Most Common Failure	Timeout before target
Verdict	Strong Candidate
Safety Adjusted Score	0.97
Pass Speed Score	92
Historical Hard Fail	No
Verdict Caveat	Based on 7 scenarios totaling several thousand simulated paths against the Apex $50,000 / $3,000-target profile.
Day Count Basis	Estimated trading days
Time Rule Enforced	No