TRADINGEDGEIQ STRATEGY OPTIMIZER

Synthetic Momentum Strategy v1

Strategy Optimizer Full Audit Report

Prop-Firm Fitness Score	Optimized For
2.34	Best Profit Factor
61.0%	Best Win Rate
52	Trades (best config)
96	Combinations Tested
12	Valid Combinations
2026-07-07	Generated
`spo-9f1c2e3d`	Run ID

REPORT MAP

Table of Contents

How this report is organized

Report mode: **Full Audit**. Prop-Firm Fitness and Monte Carlo Stress Test sections appear only when this run actually computed that data — they are omitted entirely (not shown empty) when they don't apply.

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SECTION 0

Executive Summary

Best configuration

The London/NY overlap + Grade A combination produced the highest profit factor while remaining on the Pareto front for drawdown, and its holdout-period performance stayed within a reasonable range of its training-period performance.

Winning Filters

Applied filters	Session: London/NY overlap, Grade: A
Trade count	52

PROFIT FACTOR **2.34**	WIN RATE **61.0%**	NET P&L **$18,420.50**
MAX DRAWDOWN **$3,210.00**	SHARPE **1.82**	ROBUSTNESS SCORE **88** 0-100, higher is more stable

Winning config — Profit Factor	2.34
Runner-up — same metric	2.10
Runner-up filters	Session: London/NY overlap, Grade: A,B

This configuration is Pareto-optimal on (max drawdown, profit factor) — no other valid combination beats it on both simultaneously.

Trade-offs

- The winning configuration trades less often (fewer valid setups) than the Grade A+B runner-up.
- Restricting to the London/NY overlap session removes roughly a third of the raw trade log.

Robustness: Holdout profit factor retained only about 57% of the training profit factor — see Section 2 (Walk-Forward Robustness) for the Caution-tier overfit-risk read.

Baseline vs. Winner

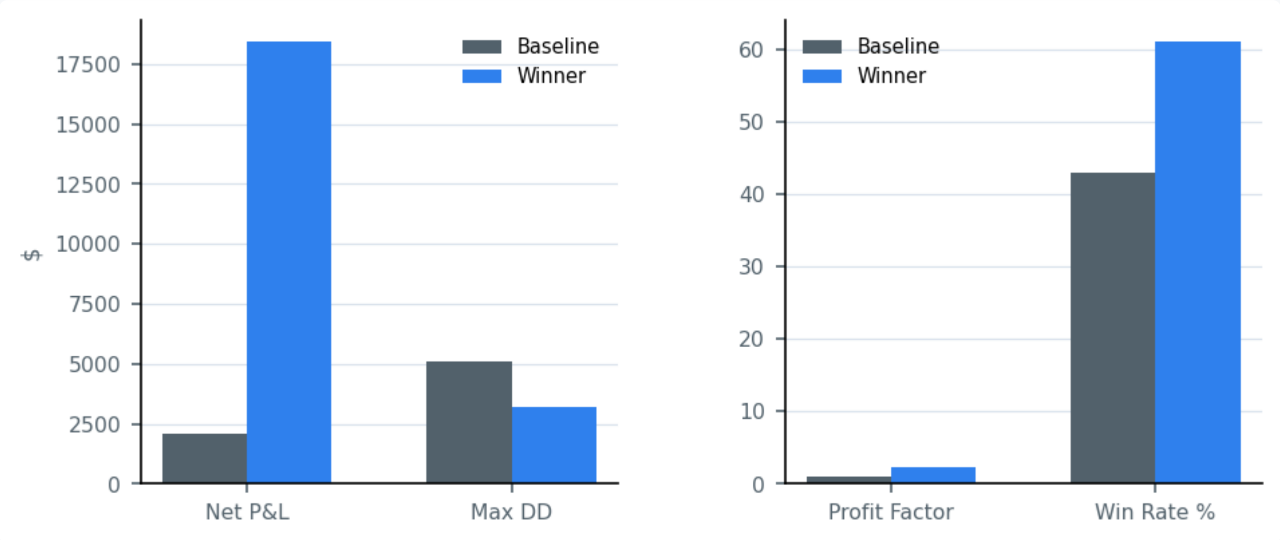
What the filters actually cost or gained

Baseline = the full, unfiltered trade set (no filters applied). Comparing against it shows explicitly what the winning filter combination trades away — a lower Max Drawdown on far fewer trades is a different claim than a lower Max Drawdown at the same sample size.

	Baseline (no filters)	Winner
Trade Count	15	52
Net P&L	$2,100.00	$18,420.50
Max Drawdown	$5,100.00	$3,210.00
Profit Factor	1.08	2.34
Win Rate	43.0%	61.0%

Max Drawdown improves from $5,100.00 to $3,210.00. Net P&L improves from $2,100.00 to $18,420.50. Trade count improves from 15 to 52.

Baseline vs. Winner



Dollar-scale metrics (left) and ratio-scale metrics (right) compared side by side.

1

Search Results

Every combination tested, and the Pareto-optimal frontier.

SECTION 1

Grid Results

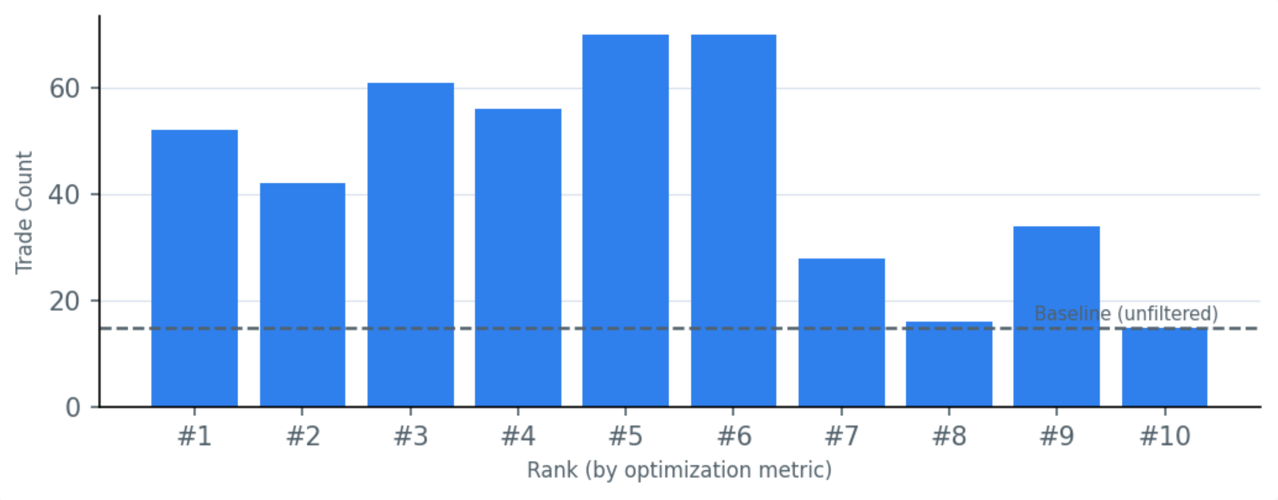
Purpose

Every combination in the swept parameter grid, ranked by the chosen optimization metric. A combination flagged “Dup. trade set” selected the exact same underlying trades as a higher-ranked combination — different filter values, same result.

Combination	Trades	PF	Win %	Net P&L	Max DD	Rob.
#1 Pareto Session: London/NY overlap, Grade: A	52	2.34	61.0%	$18,420.50	$3,210.00	88
#2 Session: London/NY overlap, Grade: A,B	42	2.10	58.0%	$16,200.00	$3,450.00	81
#3 Session: NY only, Grade: A	61	1.95	55.0%	$14,100.00	$2,980.00	79
#4 Pareto Session: London only, Grade: A	56	1.88	54.0%	$12,950.00	$3,100.00	75
#5 Pareto Grade: A, Conf Min: 0.7	70	1.72	52.0%	$11,200.00	$2,750.00	72
#6 Dup. trade set Session: London/NY overlap, Grade: A, Conf Min: 0.7	70	1.72	52.0%	$11,200.00	$2,750.00	72
#7 Grade: B	28	1.44	49.0%	$8,100.00	$3,800.00	58
#8 Day Of Week: Mon,Tue,Wed	16	1.38	50.0%	$7,650.00	$4,100.00	54
#9 Side: long	34	1.29	47.0%	$6,200.00	$3,650.00	51
#10 Side: short	15	1.15	44.0%	$3,900.00	$4,200.00	44
#11 No filters (full dataset)	15	1.08	43.0%	$2,100.00	$5,100.00	38
#12 Why: breakout	15	0.94	41.0%	-$1,200.00	$5,600.00	29

Showing top 12 of 12 valid combinations, ranked by Prop-Firm Fitness Score. 11 of these represent distinct trade sets.

Trade Retention — Top Combinations



How aggressively each top-ranked combination narrows the sample size versus the unfiltered baseline.

SECTION 2

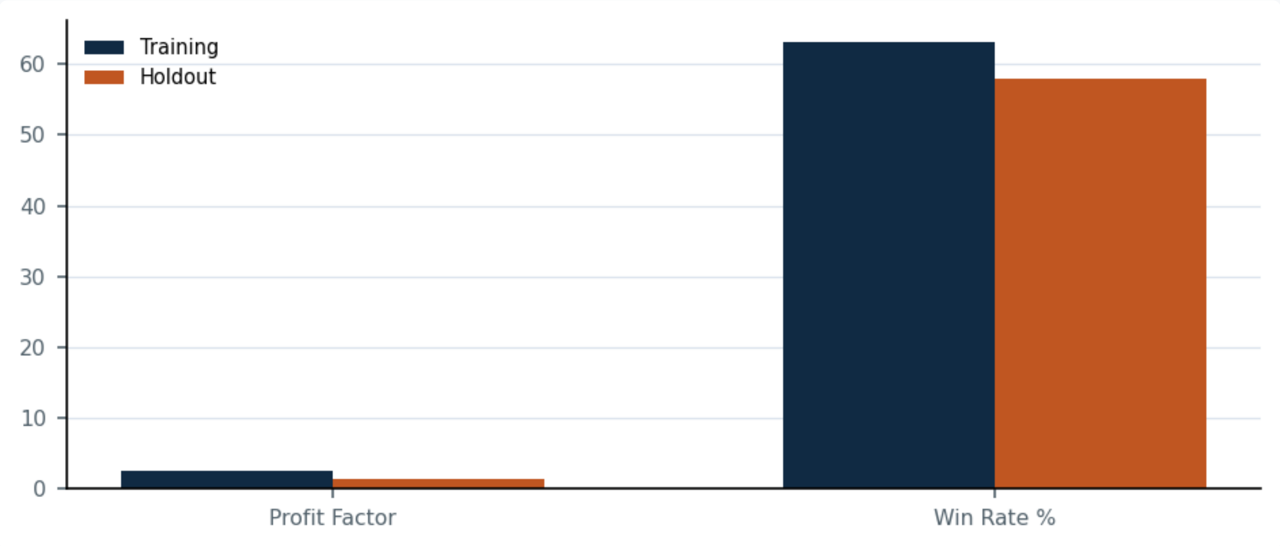
Walk-Forward Robustness

Purpose

The best configuration's trades are split chronologically into an earlier training window and a later holdout window. A real edge should hold up reasonably well out-of-sample; one that only worked in training is a red flag for overfitting.

Training trades	126
Holdout trades	54
Training profit factor	2.53
Holdout profit factor	1.44
Training net P&L	$12,894.35
Holdout net P&L	$5,526.15
Training win rate	63.0%
Holdout win rate	58.0%
Robustness ratio (holdout PF / training PF)	0.57

Training vs. Holdout



Holdout bar color reflects the robustness tier: green = Strong, yellow = Moderate, orange = Caution, red = High Risk.

Interpretation — Caution

The holdout profit factor is well below the training profit factor — this is an overfit-risk warning, not routine degradation. Validate further (e.g. in the Prop-Firm Simulator or on additional out-of-sample data) before relying on this configuration.

SECTION 3

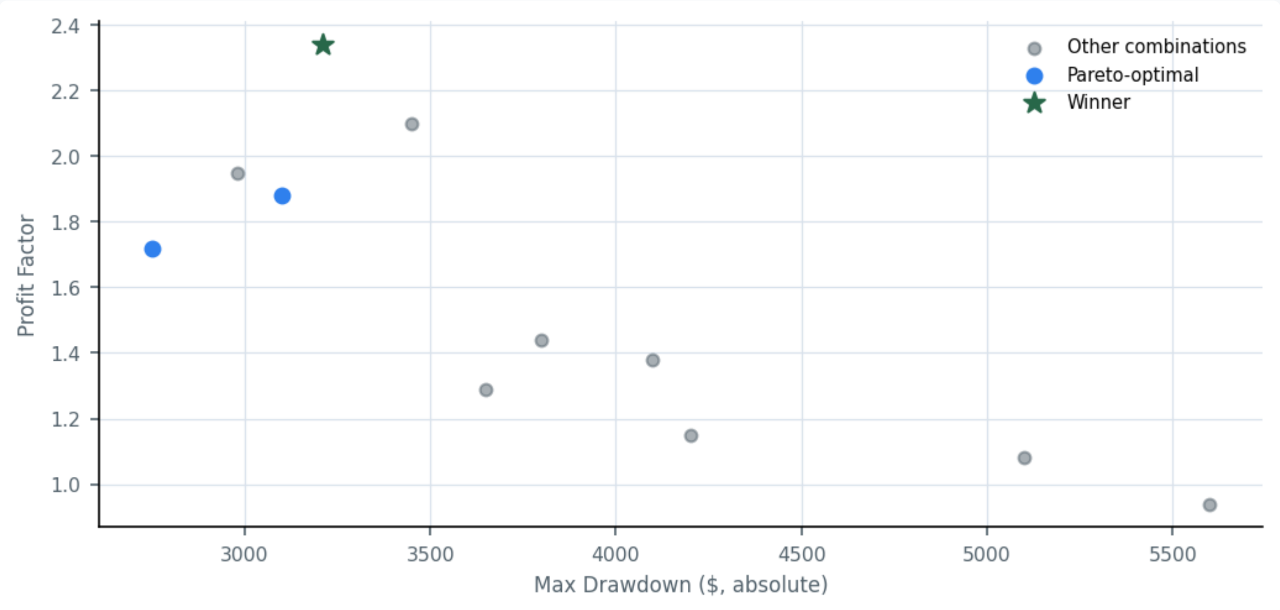
Pareto Front

Purpose

A configuration is on the Pareto front if no other valid combination beats it on BOTH profit factor and max drawdown at once — every point here represents a genuinely different risk/reward trade-off, not just a worse copy of another entry.

Filters	Trades	Profit Factor	Max Drawdown	Net P&L
Session: London/NY overlap, Grade: A	52	2.34	$3,210.00	$18,420.50
Session: London only, Grade: A	56	1.88	$3,100.00	$12,950.00
Grade: A, Conf Min: 0.7	70	1.72	$2,750.00	$11,200.00

Profit Factor vs. Max Drawdown



Every valid combination, with Pareto-optimal points and the winner highlighted.

2 Diagnostics

What drives the result, and where to look next.

SECTION 4

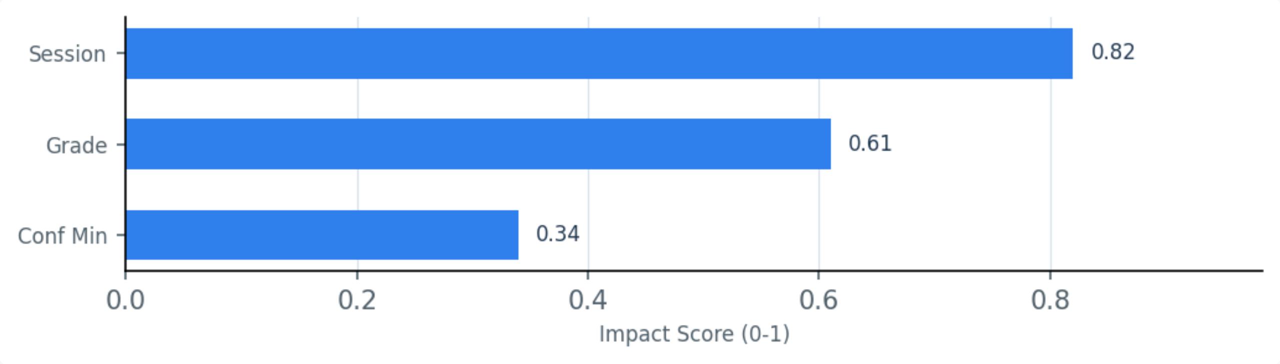
Sensitivity & Parameter Zones

Purpose

Impact score shows how much each filter dimension moves the optimization metric across its tested values — higher means that dimension matters more. A “fragile spike” zone means performance depends heavily on one exact value; a “stable plateau” means nearby values perform similarly well, which is generally more trustworthy.

Dimension	Impact Score	Best Value	Best Avg	Worst Value	Worst Avg
Session	0.82	London/NY overlap	2.10	Asia	0.60
Grade	0.61	A	1.90	C	0.80
Conf Min	0.34	0.7	1.70	0.3	1.10

Impact Score by Dimension



How much each filter dimension moves the optimization metric across its tested values.

Parameter Zones

Dimension	Zone Type	Best Value
Conf Min	Stable plateau	0.7
Day Of Week	Fragile spike	Mon,Tue,Wed

- **Conf Min:** Profit factor stays within a narrow band for conf_min values between 0.6 and 0.8 — not overly sensitive to the exact threshold chosen.
- **Day Of Week:** Excluding Thursday/Friday produces a sharp one-off profit factor spike not seen in any neighboring day-of-week combination — treat with caution.

SECTION 5

Recommended Next Tests

Purpose

Suggested follow-up sweeps based on what this run's grid, sensitivity analysis, and robustness results actually showed — not generic advice.

Narrow session window further

High priority

London/NY overlap already dominates the sensitivity ranking; a tighter time-of-day window inside the overlap may isolate an even stronger edge.

Expected outcome: Identify whether the edge concentrates in a specific sub-window of the overlap.

Re-test day-of-week exclusion with more data

Medium priority

The Mon-Wed-only result looks like a fragile spike rather than a stable edge; more data would confirm whether it's noise.

Expected outcome: Determine if the Thu/Fri profit-factor drop persists as more trades accumulate.

SECTION 6

Prop-Firm Fitness

Purpose

This run's optimization metric or grid search was evaluated against an account profile (Apex, $3,000.00 target on $50,000.00) using a small number of resampled paths per combination — a fast approximation for ranking candidates, not a substitute for a full Prop-Firm Simulator run on the winning configuration.

TARGET HIT RATE

87.0%

DD BREACH RATE

4.0%

PROP-FIRM FITNESS SCORE

89

0-100, higher is better

Top Combinations by Prop-Firm Fitness

Filters	Target Hit	Median Trades	DD Breach	Fitness
Session: London/NY overlap, Grade: A	87.0%	34	4.0%	89
Session: London/NY overlap, Grade: A,B	81.0%	38	6.0%	82
Session: NY only, Grade: A	76.0%	41	7.0%	76
Session: London only, Grade: A	—	—	—	—
Grade: A, Conf Min: 0.7	—	—	—	—
Session: London/NY overlap, Grade: A, Conf Min: 0.7	—	—	—	—
Grade: B	—	—	—	—
Day Of Week: Mon,Tue,Wed	—	—	—	—
Side: long	—	—	—	—
Side: short	—	—	—	—

Validate the winning configuration with a full simulation in the Prop-Firm Simulator before relying on it.

SECTION 7

Monte Carlo Stress Test

Purpose

A resampled-path stress test of the best configuration's trade set, run on demand from the Optimizer's Stress Tests tab. This resamples the SAME trade set found by the optimizer — it does not simulate against a live prop-firm account's actual drawdown/time rules.

PASS PROBABILITY	P50 FINAL P&L	P95 DRAWDOWN	P99 DRAWDOWN
83.0%	$17,600.00	$3,900.00	$5,200.00

Simulated paths	2000
P10 final P&L	$4,200.00
P25 final P&L	$9,800.00
P75 final P&L	$24,100.00
P90 final P&L	$29,800.00
Run at	2026-07-07

83% of resampled paths reached a comparable profit level without a severe drawdown event.

Next Step

Validate in the Prop-Firm Simulator

This stress test estimates final P&L and drawdown distribution from resampled trades alone. It does NOT apply an account's actual drawdown limit, time rule, or daily-loss rule. Before relying on this configuration against a real evaluation account, run it through the Prop-Firm Simulator against the specific account profile you intend to trade — that is the only one of these three reports that checks pass/fail against real account rules.

SECTION 8

Methodology & Run Lineage

How combinations are evaluated

Each combination in the swept filter grid is applied to the dataset's trade log, then scored on the chosen optimization metric. Trades are also split chronologically into a training window and a later holdout window (walk-forward) to check whether the result held up out-of-sample. Combinations with fewer trades than the configured minimum, or that violate a configured guardrail, are excluded from ranking and listed separately as rejected.

Terms

Robustness Score — a composite 0-100 read combining the configuration's own metrics with its walk-forward robustness ratio; a research heuristic, not a guarantee of future performance. **Pareto-optimal** — not dominated by any other valid combination on both profit factor and max drawdown simultaneously. **Duplicate trade set** — a combination whose filters happened to select the exact same ordered trades as another, better-ranked combination.

Optimization Objective, Guardrails & Tie-Breakers

Combinations are ranked strictly by the single chosen optimization metric (Prop-Firm Fitness Score for this run) — not a blended score. For metrics that are magnitudes where lower is better (e.g. Max Drawdown, which is stored as a signed dollar amount), ranking compares the absolute size of the loss, not the raw signed number. Guardrails (if configured) are hard pass/fail checks applied before ranking: any combination that violates one is excluded entirely and listed in the Appendix under Rejected Combinations, regardless of how well it would otherwise have scored. When multiple combinations tie exactly on the optimization metric, this report does not apply a secondary tie-breaker metric — ties are resolved by grid evaluation order, which is why reviewing the Pareto Front and Sensitivity Analysis pages (not just the single "winner") matters before committing to one configuration.

Run Lineage

Run ID	`spo-9f1c2e3d-7a8b-4c5d-9e0f-1a2b3c4d5e6f`
Optimization metric	Prop-Firm Fitness Score
Report mode	Full Audit
Generated	2026-07-07T18:05:00

Research and analytics only. Past performance is not indicative of future results. Optimizing on historical data risks overfitting — always validate a winning configuration out-of-sample before trading it live.

SECTION 9

Appendix: Rejected Combinations & Summary Record

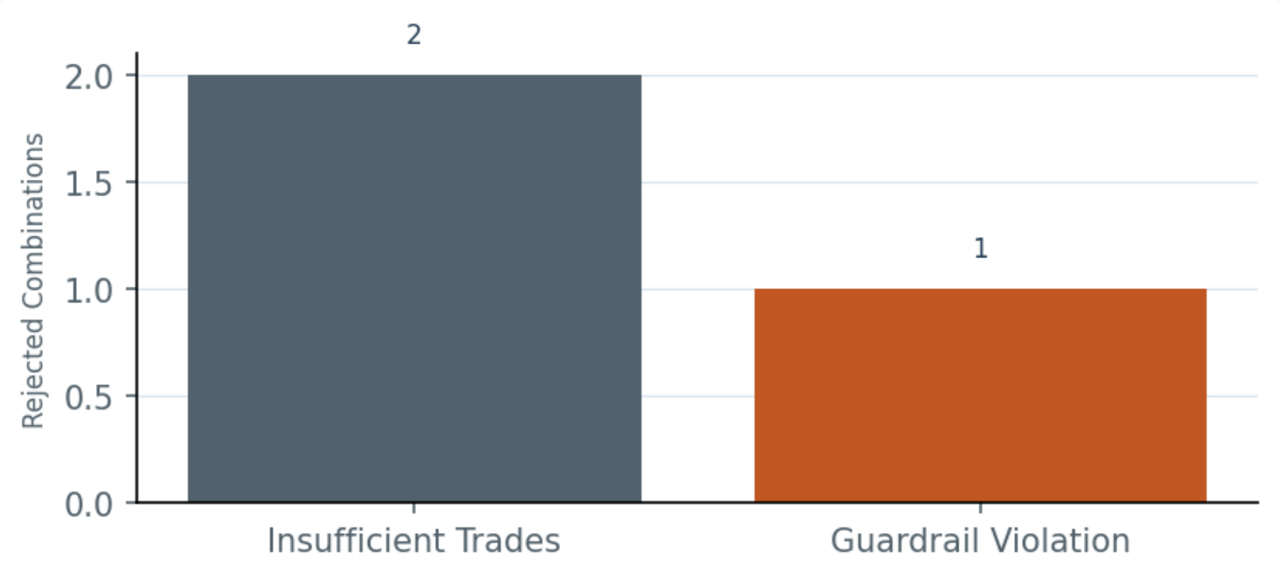
Purpose

This is a THIN summary for spot-checking, not a full data export — it lists combinations excluded from ranking and the best-configuration record this report's Executive Summary was computed from. For a complete machine-readable export of every combination tested (all filters, metrics, and walk-forward figures, not just the top-ranked few shown in Section 1), use the Optimizer's in-app “Export JSON” / “Full Export” buttons rather than this PDF.

Rejected Combinations (showing up to 20 of 3)

Filters	Reason	Trades	Violated Guardrail
Grade: D	insufficient_trades	4	Not recorded
Conf Min: 0.95	insufficient_trades	2	Not recorded
Side: short, Grade: C	guardrail_violation	22	profit_factor >= 1.0 (actual: 0.72)

Rejected Combinations by Reason



Count of rejected combinations grouped by rejection reason.

Best Configuration — Raw Record

Combo Id	f7e1a2b3
Trade Count	52
Net Pnl	18420.5
Profit Factor	2.34
Win Rate	0.61
Max Drawdown	3210.0
Sharpe	1.82
Calmar	2.9

Pnl Per Dd	5.74
Robustness Score	88
Is Pareto Optimal	True
Target Hit Rate	0.87
Median Trades To Target	34
Dd Breach Pct	0.04
P95 Eval Dd	2680.0
Pass Speed Safety Score	91
Prop Firm Fitness Score	89