

TRADE-ORDER MONTE CARLO

Same trades. Different paths.

Reordering historical wins and losses changes the journey through a trading sample. It can reveal sequence risk even when the final profit stays the same.

TRADE SAMPLE

Preserved

Every original trade is retained.

TRADE OUTCOMES

Preserved

The recorded P/L is unchanged.

TRADE ORDER

Varied

Wins and losses arrive differently.

What stayed constant in the archived results

System	Trades in every displayed row	Final trading profit (\$)
USDJPY	645	160,375.29
EURUSD	269	189,555.00
AUDJPY	403	43,879.28

The original row and every displayed simulation row have the same trade count and profit. Profit is measured before recorded swap. These are full-sample trading profits, not annual returns or account balances.

The path is the result worth examining.

The supplied charts show different interim gains, setbacks and recovery paths. Their common positive endpoint follows from retaining the same historical trade outcomes; it does not independently establish future profitability.

How to use this evidence

Use it to understand why the order of wins and losses matters. Assess account sizing and loss limits using the separate floating-equity replay. These trade-order charts do not measure open-position losses or model a broker closing an account after a breach.

Archived samples total 1,317 trades; the main historical recorder replay contains 1,404 positions.

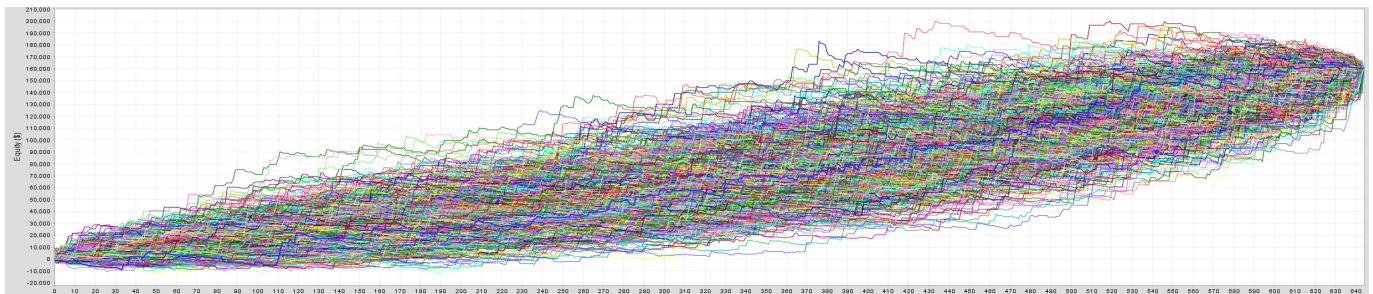
THE SUPPLIED SIMULATION CHARTS

Three views of sequence risk.

Each coloured line represents an alternative trade sequence. Horizontal axes show trade number; vertical axes show cumulative closed-trade P/L from zero, despite the source label "Equity".

USDJPY

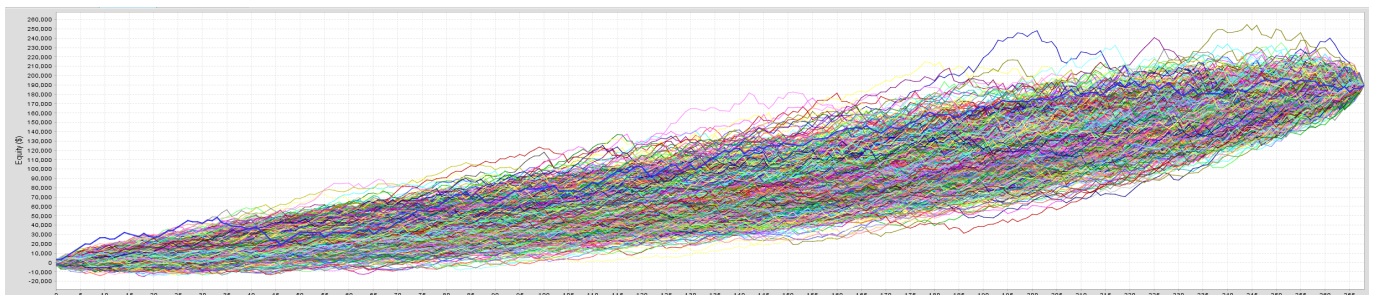
645 trades | \$160,375.29 final profit



Original archived paths. Trade order varies; the final trading profit is preserved.

EURUSD

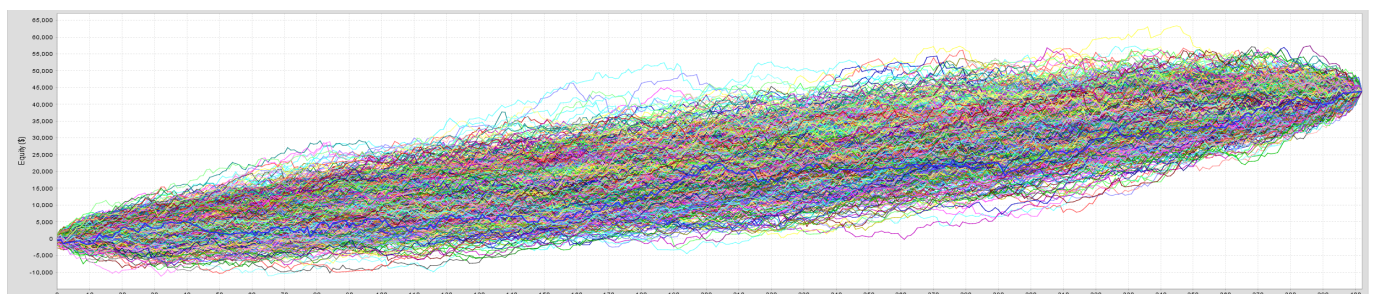
269 trades | \$189,555.00 final profit



Original archived paths. Trade order varies; the final trading profit is preserved.

AUDJPY

403 trades | \$43,879.28 final profit



Original archived paths. Trade order varies; the final trading profit is preserved.

Charts use different vertical scales. These closed-trade paths are not floating-equity histories or forecasts. The number of simulation paths is not visible in the supplied screenshots.

METHOD & SOURCE REFERENCES

Scope of the archived study.

This report reproduces and interprets the supplied trade-order results. No new simulations or projected return estimates were added.

01 Sample, period and profit basis

Original trade counts and profit totals match the corresponding archived MT5 histories: 31 July 2018 to 2 September 2026, fixed 3 lots and \$100,000 initial capital. The chart values start from zero P/L, not that initial capital. Profit totals match deal Profit before swap; source commissions are zero. Extra live and operating costs are not deducted.

02 What changes and what does not

The same fixed trade outcomes are rearranged into alternative sequences. With every outcome retained once, addition produces the same terminal profit regardless of order. Interim setbacks, loss clustering and recovery paths can differ. The study holds historical outcomes fixed; it does not test whether the strategy's future average profit will persist.

03 Limits of interpretation

Simulation count, random seed and full run settings are not visible in the screenshots. Shuffling does not preserve the original timing or market-regime clustering. These are individual-system closed-trade paths, not a synchronized portfolio or floating-equity replay. Source drawdown columns are not reproduced as risk limits. No future success probability is inferred from the positive endpoints.

Source trail

USDJPY

Results table: USDJPY-MonteCarlo (1).png

SHA-256: 273f2a24a1049554

Path chart: USDJPY-MonteCarlo (2).png

SHA-256: 96e821ab6ced1db3

EURUSD

Results table: EURUSD-MonteCarlo (2).png

SHA-256: 9ab409a737a6341c

Path chart: EURUSD-MonteCarlo (3).png

SHA-256: 1ab3774542733b09

AUDJPY

Results table: AUDJPY-MonteCarlo (1).png

SHA-256: e6b7277446691e08

Path chart: AUDJPY-MonteCarlo (2).png

SHA-256: ddc172bcb92a732e

Archive: Raw-Portfolio(1).zip / Testing Reports / [system].

Matching histories: Raw Reports / [system]-OOS.html. The archived filename does not establish independent out-of-sample status.

Excluded material: the separate "Predict / Verify" charts describe another analysis and are not trade-order results.

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Historical simulations do not guarantee future returns or cap future losses.