Midday Overnight Sweep Reversal

5-minute MES/MNQ prop-firm demo candidate - 10,000-path stress sweep

WIN RATE	TARGET	TRADES	EVAL PASS	MEDIAN PASS
53.2%	**1.5R**	**141**	**88.1%**	**46d**
baseline	fixed bracket	0.91 per week	10k baseline	low-risk profile

Executive Read

This is a funded/evaluation demo candidate, not a live-approved automation release. The edge is a long-only midday reversal after an overnight liquidity sweep, filtered for trend context, then bracketed at a 1.5R target. The public version intentionally keeps the exact threshold map gated while exposing the replay evidence, stress tests, and risk settings.

Historical R path: 141 closed trades, final +27.6R

Range -2.3R to +27.6R

10,000-Path Prop Reality Filter

Baseline eval pass	**88.1%**
Baseline eval fail	**3.1%**
Missed-fill eval pass	**88.9%**
Combo stress eval pass	**75.0%**

Recommended low-risk research profile: all validated signals, $125 evaluation risk per trade, $80 funded risk per trade, immediate bracket, no averaging down, and no stop widening.

Stress	Trades	Win	ExpR	PF	Eval pass	Eval fail	Median	Funded payout
Baseline	141	53.2%	+0.196R	1.44	88.1%	3.1%	46d	99.8%
Missed fill	121	54.5%	+0.219R	1.50	88.9%	2.1%	46d	99.8%
Miss + cost	121	54.5%	+0.169R	1.37	75.0%	5.8%	52d	98.7%

Operating Rules Preview

Area	Public rule	Why it matters
Chart	5-minute MES/MNQ execution view	Do not assume 1m, tick, or range-bar parity without retesting.
Direction	Long only	The short side did not survive this validation pass at comparable quality.
Session	Midday RTH window	Avoids the noisiest open impulse and focuses on sweep/reclaim structure.
Stop	ATR/structure bracket, attached immediately	No widening, averaging down, or manual rescue logic.
Target	Fixed 1.5R take-profit	Maintains positive RR while keeping pass speed realistic.
Governor	$125 eval risk, $80 funded risk	Optimizes pass probability per drawdown, not raw profit.

Kill Criteria Before Any Live Automation

Pause the model if forward demo slippage exceeds the stress assumption, if two consecutive bracket errors occur, if a rule template changes, if a new 20-trade forward sample falls below breakeven after costs, or if the strategy hits two daily lockouts within a rolling 10-session window.

Audit Trail

Tournament: work/prop_alpha_state_vwap_compression_5m_pulse1_20260628/EXPANDED_PROP_ALPHA_REPORT.md
Tradebook: work/prop_alpha_state_vwap_compression_5m_pulse1_20260628/top_trades/01_X_state_overnight_sweep_reversal_4b61efa3.csv
10k stress sweep: work/candidate_stress_sweep_overnight_midday_4b61efa3_10k_20260628/CANDIDATE_STRESS_SWEEP.md
Prop template: Topstep-style 50K simulator in the local lab; refresh from official rules before any paid challenge.

Research disclaimer: educational strategy research only. Backtests and simulations can fail in live markets through costs, latency, missed fills, platform behavior, rule changes, and regime shifts.