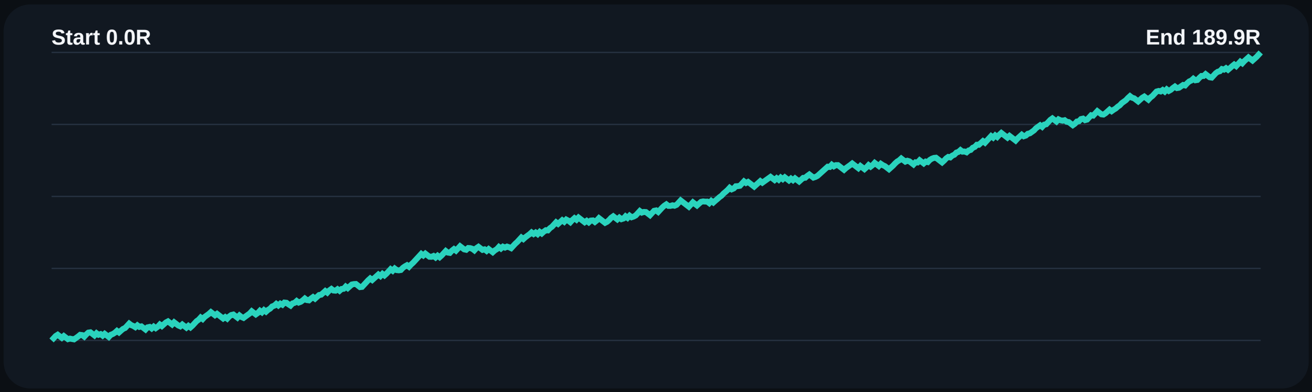
Prior Day Sweep Portfolio Overlay

Portfolio overlay validation for prop-firm research. The prior-day sweep reclaim sleeve adds 121 unique trades to the MNQ active-RTH speed anchor, raising total accepted trades to 592 and improving the modeled median evaluation pass from 28 to 25 trading days at the $200 risk governor.

Metric	Combined Read	Interpretation
Combined trades	592	Anchor plus unique sleeve after dedupe.
Trade frequency	3.81/week	Better signal flow without forcing a daily weak scalp.
Win rate	61.0%	Positive-R portfolio; not a negative-R grind.
Expectancy	+0.321R	Higher than the active-RTH anchor alone.
Profit factor	1.91	Improved gross win/loss ratio.
Historical max DD	5.03R	Lower than the current anchor path despite more trades.
Eval pass	99.1%	5,000-path Topstep-style simulation.
Median days	25	Faster than the current anchor baseline.
Sleeve-only stats	121 trades, 62.0% win, +0.372R	Independent add-on candidate.



Stress Test Results

The sleeve survives the prop-firm reality filter because it remains positive after added-cost stress and missed-fill stress, and it improves the portfolio without duplicating the anchor. This is still a paper-forward candidate, not a live guarantee.

Stress	TPW	Win	ExpR	PF	DD	Pass	Fail	Med	p95 DD
baseline	3.81	61.0%	+0.321R	1.91	5.03R	99.1%	0.7%	25d	$1,430
+0.05R cost	3.81	60.6%	+0.271R	1.73	5.38R	96.0%	2.5%	29d	$1,717
+0.10R cost	3.81	60.1%	+0.221R	1.57	5.78R	90.8%	4.7%	33d	$1,872
10% miss + cost	3.50	59.9%	+0.269R	1.73	5.75R	96.9%	1.5%	29d	$1,655

Operating Rules And Audit Trail

Area	Public operating rule	Automation note
Instrument	MNQ 116, MES 5	MNQ dominates; keep micros until live paper logs validate fills.
Direction	Long-only prior-day sweep reclaim	No short side was promoted in this validation.
Time window	07:31-09:28 ET	Pre/open transition. Use news cooldowns.
Target	Primarily 1.25R sleeve target	Portfolio contains 1.0-1.5R brackets overall.
Stop	Immediate structure bracket	No widening, averaging down, or rescue logic.
Governor	$200 eval risk, global daily stop/profit lock inherited from anchor	One governor controls all sleeves.
Data span	2023: 19, 2024: 39, 2025: 48, 2026: 15	2026 holdout has 15 sleeve trades; watchlist/paper promotion, not live proof.

Area	File	Purpose
Combined tradebook	work/independent_sleeve_candidate_validate_20260629/combined_anchor_plus_independent_sleeve.csv	592-trade portfolio after dedupe.
Unique sleeve	work/independent_sleeve_candidate_validate_20260629/sleeve_unique_trades.csv	121 non-overlapping sleeve trades.
Validation summary	work/independent_sleeve_candidate_validate_20260629/independent_sleeve_validation_summary.csv	5,000-path prop stress simulations.
Original source	work/prop_alpha_tactical_sweeps_20260625/top_trades/10_X_prior_day_sweep_reclaim_021efa0d.csv	Prior-day sweep reclaim candidate source.
Rule simulator	work/prop_alpha_lab.py	Topstep-style 50K prop rules, lockouts, payouts, commission, slippage, Monte Carlo.

Risk Notice

This document is educational trading research and software documentation, not financial advice, investment advice, or a brokerage performance statement. Backtests and Monte Carlo simulations can fail because of fills, slippage, latency, fees, platform behavior, user execution, rule changes, and market regime shifts.