Prior Sweep Stack 79

Tier B - Aggressive discretionary/demo stream

TRADES	WIN	NET R	PF	MAX DD
485	79.8%	+87.0R	1.81	6.56R

Research Thesis

An aggressive MES-focused signal stream that raises frequency and net R, but carries more variance than the cleanest monitored candidates.

Best Use Case

Best for discretionary following or aggressive demo testing, not first-choice unattended prop automation.

Public Unlock Policy

Public PDF shows evidence and math. Exact entries, source code, and platform parameters stay locked until unlock.

Packet Section	What it gives the buyer
Evidence dashboard	Core stats, equity visualization, expectancy, drawdown, and sample size.
Prop-firm math	Modeled pass/fail windows, stress drawdown, and capital-buffer math.
Methodology	Data/replay assumptions, citations, and what the test does not prove.
Forward plan	Demo monitoring checklist, reject criteria, and journal fields.

Evidence Dashboard

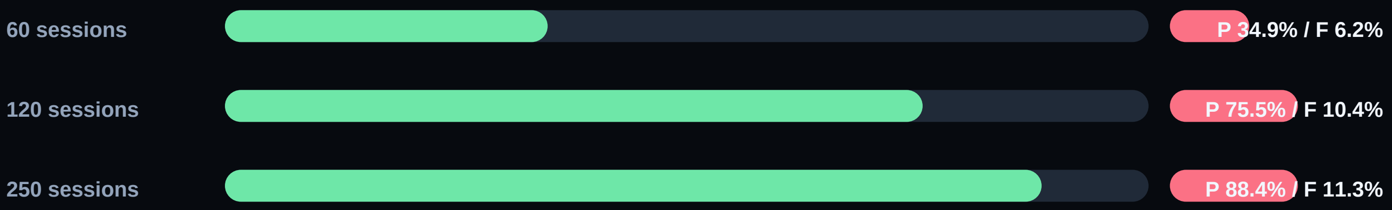
Prior Sweep Stack 79 historical equity curve

Metric	Value	Why it matters
Trades	485	More trades reduce, but do not remove, overfit risk.
Win rate	79.8%	Useful for execution confidence and drawdown clustering.
Expectancy	0.18R	Average normalized return per closed signal.
Profit factor	1.81	Gross wins divided by gross losses.
Max drawdown	6.56R	Worst historical equity peak-to-valley in R.
Positive active days	80.0%	Percent of active trading days above zero.
Ulcer index	1.76R	Drawdown-depth persistence measure.

Prop-Firm Related Math

Modeled Prop-Firm Stress Test

$350 risk/trade, $6/trade commission proxy, $3,000 target, $2,000 drawdown-style floor.



Capital Buffer Math

At the modeled $350 risk/trade, the 120-session p95 max drawdown estimate is about $1,929. A conservative live/demo cushion target is roughly 2x that stress drawdown, or about $3,858. If position size is reduced to $100 risk/trade, the same p95 stress scales to about $551. Historical max drawdown was 6.56R, but the PDF treats Monte Carlo p95 drawdown as the more useful planning number.

Prop Caveats

Pass/fail odds are modeled from historical active-day resampling. They are not official prop-firm promises. Rule changes, daily loss limits, trailing drawdown definitions, consistency rules, payout rules, copy-trading limits, and execution latency can materially change the outcome.

Methodology and Sources

Step	What was tested
1. Historical replay	Closed-trade artifacts were generated from local futures replay exports and Databento historical pulls where available.
2. Normalized scoring	Trades were scored in R-multiples to compare signal quality across instruments and risk sizes.
3. Path stress	Equity curve, max drawdown, Monte Carlo paths, and active-day bootstrap estimates were produced from the closed-trac
4. Prop model	$350 risk/trade, $6/trade commission proxy, $3,000 target, $2,000 drawdown-style floor, and consistency-aware pass thre

CME MES contract specs: https://www.cmegroup.com/markets/equities/sp/micro-e-mini-sandp-500.contractSpecs.html

CME MNQ contract specs: https://www.cmegroup.com/markets/equities/nasdaq/micro-e-mini-nasdaq-100.contractSpecs.html

Databento Historical API: https://databento.com/docs/api-reference-historical

Limitations

This brief is educational research, not financial advice. It is not a broker statement or audited live execution record. Results can fail in live trading due to slippage, commissions, missed fills, platform behavior, market-regime changes, contract-roll handling, news events, and user execution errors.

Forward-Test Checklist

Before any real-capital use: run at least one month on demo, compare every live signal to the historical logic, log rejected trades, cap daily loss, pause during abnormal volatility/news, and review weekly drift against the PDF evidence profile.

Forward-Test Operating Plan

Control	Rule of thumb for demo or prop evaluation
Minimum observation	20 trading days before considering any size increase; 40-60 sessions preferred for automation.
Daily risk stop	Stop taking new signals after the strategy is down about 1.5R-2.0R on the day, even if the historical model allowed more.
Weekly review	Compare live fill quality, missed signals, slippage, and win/loss clustering against the PDF evidence.
Prop-firm check	Confirm current automation, copy-trading, consistency, trailing drawdown, and payout rules before connecting any bot.
Kill switch	Pause after a new historical drawdown high, a platform mismatch, or a news/regime day that invalidates the signal contex

Journal Template

Field	Why it matters
Signal timestamp	Confirms live timing matches the historical replay assumptions.
Instrument/session	Separates MES, MNQ, open, midday, and late-session behavior.
Entry, stop, target	Audits execution quality without exposing locked strategy rules publicly.
Fill/slippage	Shows whether platform friction is eating the modeled expectancy.
Outcome in R	Keeps all strategies comparable across account sizes.
Screenshot note	Captures market structure, volatility, DOM/order-flow context, and mistakes.

Strategy Profile And Market Regime

This strategy is a futures scalping research model designed around repeatable intraday structure, defined risk, and post-trade R-multiple scoring.

Dimension	Operating Definition	Practical Use
Primary market	MES primary, Goat OR Sweet plus stacked guarded prior-sweep add-ons.	Use the listed contract first; do not assume identical behavior on ES, NQ, CFDs, or synthetic symbols.
Execution chart	1-minute execution chart with 5-minute context.	Signals should be confirmed on closed bars. Do not backfill intrabar signals after the fact.
Session profile	US index futures RTH and guarded prior-sweep windows.	Avoid expanding into overnight hours unless a separate replay proves the edge survives.
Best regime	Active sessions with several clean sweep contexts and manageable risk ticks.	Use the regime note to decide whether the signal is automation-grade or discretionary-only.
Worst regime	Variance clusters, same-side chop, or days where the first losses tempt overtrading.	A live bot should pause when market quality does not match the historical test profile.
Signal frequency	485 closed trades across 370 active dates where available.	Low-frequency strategies require patience; forcing extra trades usually damages edge.

Component Breakdown

Module	Historical Role	Observed Evidence
Goat OR Sweet	Independent or blended signal component used in the final candidate.	Trades 353; win 86.1%; net +46.0R; PF 1.87; max DD 5.15R.
Guarded sweep stack	Independent or blended signal component used in the final candidate.	Trades 132; win 62.9%; net +41.0R; PF 1.76; max DD 4.31R.

Explicit Entry And Exit Parameters

These are the operating parameters to use when translating the research into a chart signal, discretionary checklist, or demo bot. They are intentionally written as execution rules, not as broker advice. For paid tiers, this page gives the trading blueprint; private source-code internals can still stay behind an unlock.

Parameter	Value / Rule	Execution Note
Instrument	MES primary. MNQ was researched in earlier variants, but these blended strategy pages should be treated as MES-first unless the page specifically says MNQ.	Use micro contracts first so drawdown and slippage can be observed without oversized risk.
Chart template	1-minute execution chart with 5-minute context. Base replay settings used signal_threshold=66, cooldown_bars=4, opening_range_bars=12, structure_lookback_bars=10, vwap_lookback_bars=80.	Closed-bar evaluation only; do not let intrabar arrows repaint the historical record.
Opening-range module	Opening-range breakout/retest logic. IB window 9-11, requires retest, IB RR 0.3, OR buy RR 0.3, OR sell RR 0.5, OR horizon 6 bars, IB horizon 12 bars.	This is the high-win/short-target component that inspired the prop-firm exploration.
VWAP/mean module	Mean reversion/continuation context uses VWAP lookback 80, min stretch 10 ticks, MNQ VWAP buy RR 1.25, MNQ VWAP sell RR 1.0, horizon 12 bars.	Use as context confirmation; do not chase after the price has already reached the mean.
Risk limits	Base replay used min_risk_ticks=56 and max_risk_ticks=80, with OR min risk 20 ticks and max_signals_per_session=12 before the later prop guard.	Final prop blends are more restrictive than the raw base replay.
Prior Sweep Rank10	MES only; risk_ticks<=48; max 3 trades/day; daily stop 2R; used as the PulseSprint speed add-on.	Higher frequency than Rank01, but still guard-capped for prop-style use.
Vault sweep add-on	Midday/late-session sweep add-on; risk capped; max 3 trades/day; daily stop 2R.	Designed to add independent trades only when the base model is not already overexposed.

Entry Checklist

Step	Required Condition	Reject If
1. Market is open and tradable	Session, symbol, contract, and chart template match the strategy sheet.	Contract roll, holiday liquidity, wrong time zone, or bad feed.
2. Closed-bar signal exists	Signal appears only after the bar closes and remains fixed in lookback.	Arrow appears/disappears intrabar or changes after reload.
3. Stop and target are known	Entry, stop, target, risk ticks, and target R are calculated before entry.	Any missing order field or manual guesswork.
4. Guardrails pass	Daily trade count, side sequence, daily loss, news filter, and account drawdown are all clear.	Daily stop already hit, high-impact news, or too many same-side signals.
5. Execution quality acceptable	Spread/latency are normal and order routing is stable.	Platform lag, data disconnect, widened spread, or DOM liquidity shock.

Exit, Stop, And Trade Management Rules

Exit Item	Rule	Reason
Hard stop	Exit at the defined stop. Do not widen.	The model is built around fixed R loss control.
Profit target	Exit at the defined target limit order or fixed R target.	Historical stats assume the modeled target, not discretionary extension.
Time stop	Exit when the horizon expires if neither stop nor target has filled.	A stale scalp becomes a different trade.
Daily stop	Stop trading the strategy after roughly -2R realized or when the strategy-specific daily stop is hit.	Protects prop accounts from one-day ruin.
Manual override	Only flatten for platform malfunction, news shock, data loss, or rule mismatch.	Discretionary overrides should reduce operational risk, not chase profit.

Order Placement Template

Order Field	Template Value	Notes
Entry	Closed-bar signal from base model or guarded sweep stack only after daily guardrails pass.	Use market replay to verify whether limit orders underfill too often.
Stop	Use model stop; reject if risk exceeds the branch cap.	For futures automation, stop should be server-side or broker-native where supported.
Target	Use stored fixed-R target from each add-on branch or base context target.	Do not manually widen target after entry.
Cancel rule	Cancel unfilled entry if the next bar invalidates signal context.	Prevents stale signals from filling after the edge is gone.
Time exit	Exit by each module horizon if unresolved.	Time horizon is part of the model, not an optional convenience.

Trade Management Warning

The backtest assumes rule-consistent exits. Moving stops, taking early partials, holding past the horizon, or adding discretionary revenge trades creates a different strategy and invalidates the reported stats.

Automation Readiness And Bot Guardrails

Good enough to study and paper trade, but too failure-prone for first prop autopilot.

Guardrail	Default Setting	Why It Exists
One-signal-at-a-time	Do not open a second position while the prior signal is live.	Prevents accidental stacking and makes historical R math comparable to live execution.
Side sequencing	Higher frequency allowed, but no simultaneous positions and no revenge entries after loss cluster.	Reduces overtrading in chop and keeps the signal feed readable.
Daily max trades	Max 3 trades/day in prop mode even if more signals appear.	Caps variance and prevents one bad regime from dominating the account.
Daily stop	Daily stop 2R.	Prop accounts are often killed by one uncontrolled day, not by long-run expectancy.
News filter	Disable around CPI, FOMC, NFP, rate decisions, and unscheduled high-impact shocks.	The replay does not prove edge during abnormal liquidity conditions.
Contract roll	Do not trade through roll distortion; verify continuous contract mapping.	Prevents false levels and bad tick-value assumptions.
Live-vs-model audit	Every live signal needs entry, stop, target, timestamp, and screenshot logged.	This is how we detect drift before capital damage.

Expanded Prop-Firm Math

The practical question is not only whether expectancy is positive. For prop firms, the strategy must also survive trailing drawdown, daily loss limits, minimum trading days, consistency rules, payout restrictions, automation policy, and the psychological pressure of small evaluation buffers.

Sizing Case	Approximate Meaning	Planning Interpretation
$250 risk/trade	120 sessions: pass 54.5%, fail 4.2%, p95 DD $1,818. 250 sessions: pass 90.3%, fail 5.3%.	Use smaller size until live fills prove slippage and execution match the replay. Faster pass odds are not worth a much higher probability of rule violation.
$350 risk/trade	120 sessions: pass 75.5%, fail 10.4%, p95 DD $1,929. 250 sessions: pass 88.4%, fail 11.3%.	Use smaller size until live fills prove slippage and execution match the replay. Faster pass odds are not worth a much higher probability of rule violation.
Minimum live buffer	Use at least 2x the modeled p95 drawdown, plus room for commissions and platform mistakes.	Small accounts should scale down first; compounding only matters after survival.
Evaluation pacing	Do not force daily trades. Let signal frequency define the calendar.	Most prop failures come from impatience, not lack of strategy ideas.
Pass readiness	Aggressive demo/discretionary stream; not recommended as first unattended prop automation.	A backtest can earn the right to a demo; demo earns the right to capital.

Validation Notes And Overfit Controls

Control	How This Packet Treats It	What Still Needs Work
Sample size	485 closed trades where available.	More recent forward trades are still needed because historical data cannot prove future fill quality.
Regime split	Window shown: 2023-06-06 to 2026-05-29.	Add explicit walk-forward partitions before selling automation as final.
Metric stack	Uses win rate, expectancy, profit factor, drawdown, active-day stats, and prop bootstraps when stored.	No single metric should be used alone.
Independence	Blended strategies combine modules with different context rather than loosening one signal until it overtrades.	Measure correlation between modules during forward testing.
Execution realism	Reports are historical replay artifacts, not audited live broker fills.	Live slippage, commissions, queue position, and partial fills must be logged.
No repainting	Signal use should be closed-bar only.	Any platform implementation must prove it does not move historical arrows after bar close.

Buyer / User Due Diligence Checklist

Before using or buying any implementation, confirm the exact symbol, tick value, chart type, session template, time zone, commission model, and risk unit. Then replay at least 20 historical signals manually and compare them to the PDF rules.