Toto Capital's Session-Based Liquidity Sweep Reversal Model

FX REPLAY

Backtesting Reimagined

Educational Components

Trading bias (EMA alignment) defined: For this strategy, you will only take shorts if the 50 EMA < 100 EMA < 200 EMA, and you will only take longs if the 50 EMA > 100 EMA > 200 EMA, as shown below. Use 'moving average exponential' indicator in FX Replay, and traffic light colors if you like.

EMA alignment for shorts (traffic light pattern)

EMA alignment for longs (upside down traffic light)

ICT Sessions used: The following session times are used for this strategy:

- London Killzone 3 - 5 am ET (NY time)
- New York am Killzone 8 - 10:30 am ET (NY time)
- Asia Session: 9 am - 2pm Tokyo time (midnight - 5am UTC)

Use FX replay indicator settings*:

*In style tab, select the relevant sessions

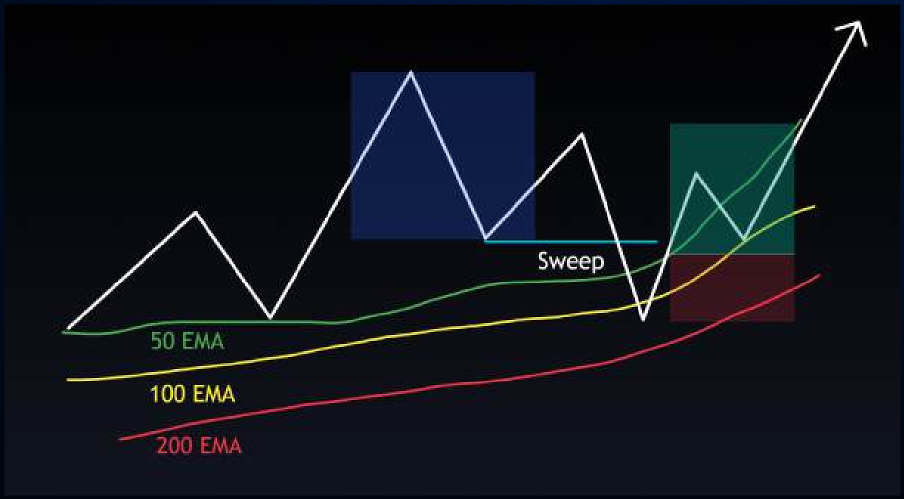
Strategy Details

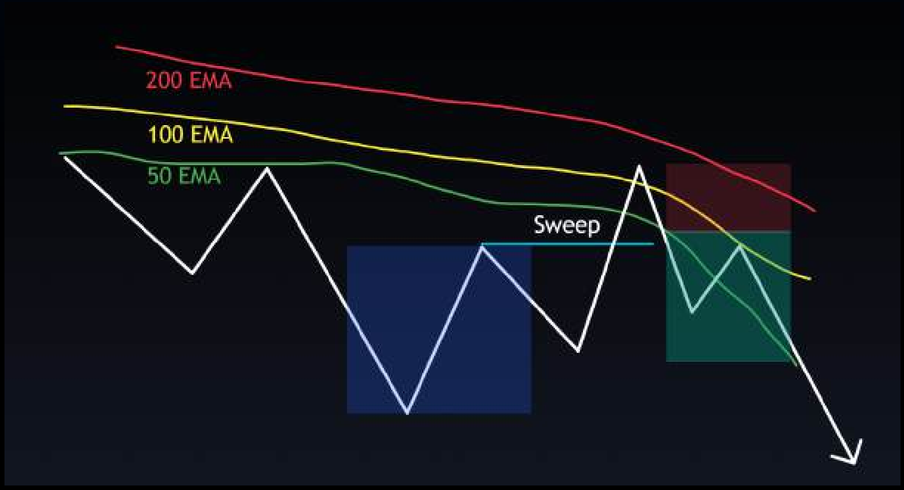
General parameters: 15m only, entries during London 3-5 am ET or NY 8 - 1030 am ET. S&P500 or XAUUSD. Better for CFD prop firms vs. futures prop firms since you often need to hold trades through close to realize the take profit.

Step 1: Identify if there is EMA alignment for longs or shorts (see previous page). If there is no EMA alignment, then you don't take any trades.

Step 2: Wait for a session-based liquidity sweep during entry window in line with the trend. I.e. if EMA alignment indicates shorts, wait for either Asia session high or London session high to sweep during your trade window.

Step 3: After the sweep, wait for an m15 candle to close in line with the trend (bullish for longs, bearish for shorts). Use a stop order on break of that candles' high (longs) or low (shorts) with stop at the sweep H/L, target 2R TP.





Strategy Details

Other rules & considerations:

- For CFDs, you will want to add a little buffer in your entry and stop loss levels to account for spreads.
- If a session H/L is swept before your trading window, a 'second' sweep is required during your time window before you can enter.
- No trade management, either SL or TP
- If a 'better' stop order entry presents during your trading window with another trend-aligned m15 candle, update your entry off of that.
- 2nd attempts may be ok, but best to collect the data to confirm
- Could consider incorporating additional confluences to further optimize and improve the win rate.

Trade Checklist

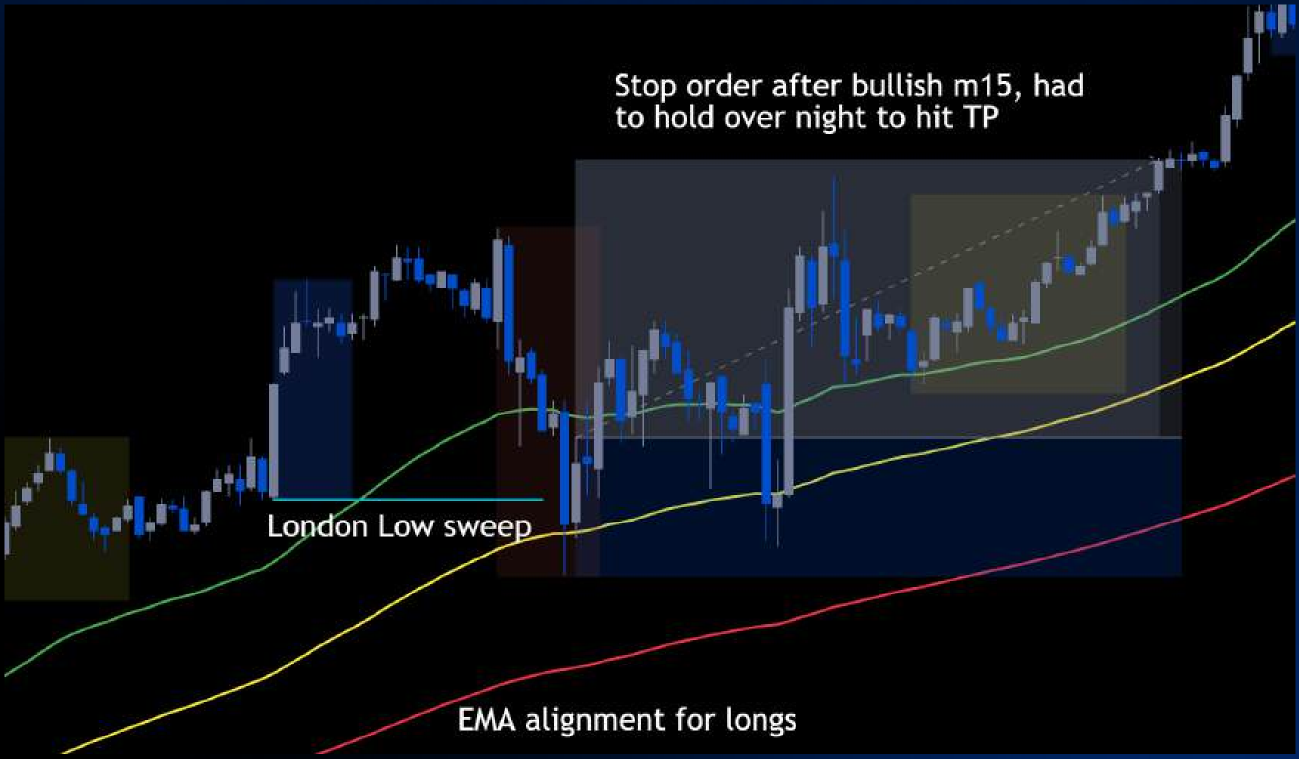
- ✅ *Check EMA alignment for trend*
- ✅ *Session-based sweep & trend-aligned m15 candle during entry window*
- ✅ *Stop order on break of that m15 candle*
- ✅ *SL at sweep H/L, target 2R*

Remember, if any of the parameters are missing, the trade quality is reduced. Aim to only take A+ setups!

Examples

Short Example

Long Example



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