



ICT-Style Killzone Sweep

ICT-style | ADVANCED | Timeframes: 5M, 15M (context: 1H)

STATUS: TESTING

820 backtested trades | win rate 33.5% | profit factor 0.87 | worst drawdown 27.5% | avg RR 1:2

Past results do not guarantee future results. Educational use only.

What it is

This strategy turns popular ICT-style vocabulary into one testable rule: during a chosen high-volatility window (a killzone), wait for a sweep of the session's range, a change of character and a fair value gap, then enter inside the gap in the discount half of the move (for buys) with the stop beyond the sweep.

In simple words

Only look for trades in two or three busy hours. In those hours, wait for price to grab the stops of the quiet range, jump back and leave a gap. Buy when price returns into the gap's lower half, with the stop under the lowest point.

Why it may work

Volatility and participation concentrate at certain hours, which gives price room to move. Combining a sweep, a structure shift and an imbalance asks for several confirmations, which means fewer trades. It is one interpretation of the market and must be judged by its measured results.

Example chart



Inside the London window, price sweeps the Asian low, breaks structure with a strong candle that leaves a gap, and then returns into the lower half of the gap. (Illustrative diagram drawn by Bahari Academy. It is not real market data and not a prediction.)

Best market conditions

- The trade is inside your chosen killzone window
- A clear prior range or session extreme to sweep
- A change of character after the sweep
- A fair value gap from the displacement
- Entry in the discount half (buys) or premium half (sells)

When NOT to trade it

- Outside your killzone
- No clear sweep or structure shift
- The gap is tiny
- A major news release is imminent
- You cannot define the stop beyond the sweep with acceptable risk

Timeframes

Entry: 5M, 15M. Context: 1H. Mark the session range on the 1H chart; trade the sweep and the gap on the 5M or 15M chart.

Step-by-step setup

1. Choose one or two killzone windows in your time zone
2. Mark the Asian (or prior session) high and low
3. Wait for a sweep inside the window
4. Wait for a change of character and a displacement that leaves a gap
5. Mark the 50% level of the move: buy below it (discount)
6. Enter inside the gap in the discount half; stop beyond the sweep

Entry rules

- The window is open
- Sweep, change of character and gap are all present
- Price returns to the gap in the discount half

Stop loss

Beyond the sweep extreme.

Take profit

The opposite side of the session range or a fixed 2R; partial profit at 1R is common.

Risk / reward

At least 1:2. The stop sits beyond the sweep, so measure its distance first: if the target is closer than twice that distance, skip the trade.

Confirmation

- A reaction candle inside the gap
- The 50% level of the move holds as the limit of your entry zone
- Higher-timeframe bias agrees

Invalidation

- A close beyond the sweep extreme
- Price fills the entire gap and closes beyond it

Common mistakes

- Trading all day instead of in the window
- Using the 50% level or any retracement as a magic number
- Ignoring daylight-saving changes to session times
- Skipping the structure shift

How this strategy performed in our own backtests

Backtested on 820 trades but not verified: 6 of 9 checks not met (win rate above 50%; profit factor at least).

Tested on 2026-10-03 with engine bahari-bt-1.0.0. London / New York windows only: sweep, change of character and a fair value gap, stop beyond the sweep, 1:2 target.

Markets: BTCUSDT, ETHUSDT, SOLUSDT. Timeframes: 15m, 30m, 5m. Conditions with enough trades: 2 profitable of 9.

To be VERIFIED a strategy needs at least 300 trades, a win rate above 50%, a profit factor of 1.2+ and drawdown under 25%, across several markets and timeframes and both halves of the history.

- [pass] Sample size of at least 300 trades: 820 trades
- [not met] Win rate above 50%: 33.5%
- [not met] Profit factor at least 1.2: 0.87
- [not met] Average result per trade above 0.05R after costs: -0.092R
- [not met] Worst max drawdown at most 25%: 27.5%
- [pass] Average planned reward:risk at least 1:1: 1:2
- [pass] Tested in at least 4 market/timeframe conditions (2+ markets, 2+ timeframes): 9 conditions, 3 markets, 3 timeframes
- [not met] Profitable in at least 67% of the conditions: 2 of 9
- [not met] Profitable in BOTH halves of the history (profit factor at least 1 in each): first 0.8, second 0.95

Quiz

1. A killzone is:

- A) A time window of typically higher volatility that you choose to trade in
- B) A broker feature
- C) A losing streak
- D) A chart colour

Answer: A. It limits when you look for trades.

2. In a bullish setup, premium/discount suggests entering:

- A) In the lower half (discount) of the move
- B) In the upper half

- C) Anywhere
- D) Only at the high

Answer: A. A discount entry improves the reward-to-risk of a buy.

3. The retracement percentages used in ICT-style teaching are best treated as:

- A) Magic numbers
- B) Rough zones to be tested
- C) Guarantees
- D) Broker settings

Answer: B. Test them rather than trusting them.

4. If daylight saving changes the session times you should:

- A) Ignore it
- B) Update your window to the new local times
- C) Stop trading forever
- D) Trade all day

Answer: B. Sessions follow exchange hours, which shift with daylight saving.

Practical challenge

Check the session window, then look for sweep, change of character and a gap in a challenge. Open Challenges on bahari-academy.netlify.app to practise with the future candles hidden.

Important

Trading involves risk, and you can lose money, including all of the capital you risk. This lesson is for education only and is not financial advice. Nothing here guarantees profit, and backtested results do not guarantee future results.