



Session Range Breakout

Session Strategy | INTERMEDIATE | Timeframes: 15M, 5M (context: 1H)

STATUS: TESTING

816 backtested trades | win rate 31.1% | profit factor 0.82 | worst drawdown 33.3% | avg RR 1:2

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

What it is

The Asian session is often quiet and forms a range. This strategy marks that range, waits for a decisive break during the London or New York session, and trades the retest of the range edge in the breakout direction, with a daily trade limit and a stop after two losses.

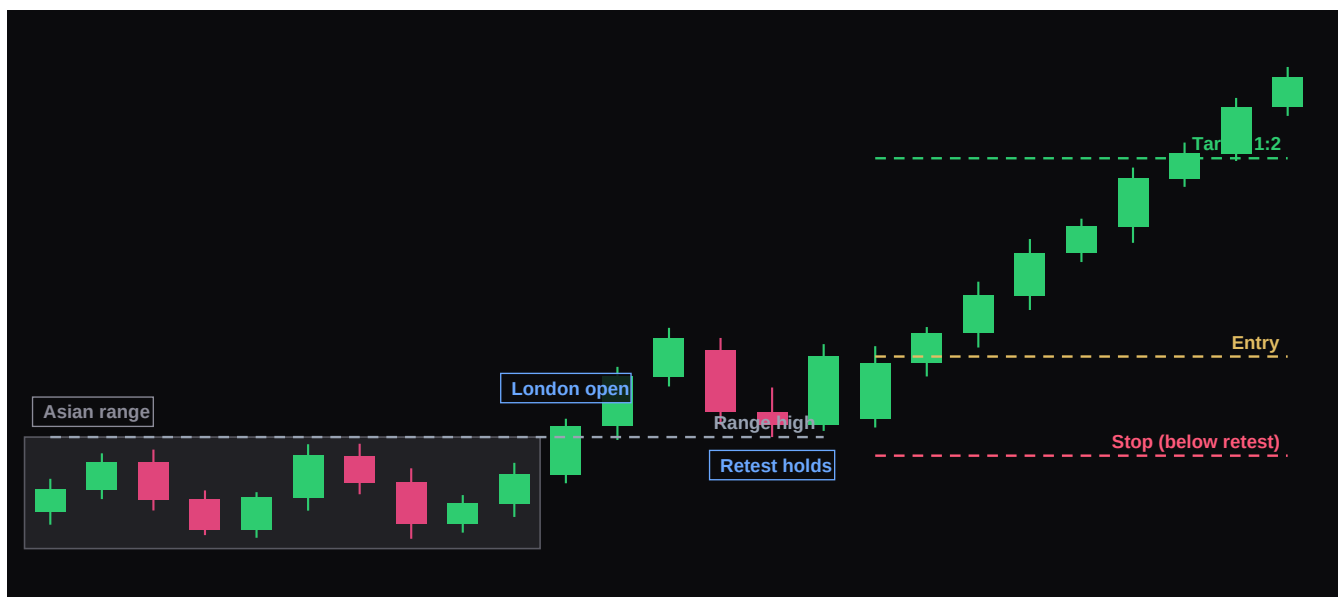
In simple words

Mark the high and low of the quiet morning. When the busy session starts and price breaks out of that box and then comes back to test it, join the move with the stop on the other side of the box. Stop trading for the day if you lose twice.

Why it may work

Quiet sessions build ranges, and the next active session often trades beyond them. The range edges are objective levels that many traders watch. The daily limits protect you from overtrading a day that does not follow the pattern.

Example chart



The Asian range is marked. At the London open price closes above it, retests the edge, and a confirming candle gives the buy. (Illustrative diagram drawn by Bahari Academy. It is not real market data and not a prediction.)

Best market conditions

- A clear, relatively tight session range
- A decisive break with a candle close beyond the range edge
- A shallow retest that holds
- You are inside your chosen trading window

When NOT to trade it

- The range is huge (no tight stop is possible)
- Price chops back and forth across the range
- High-impact news at the open
- You have already taken two losses today

Timeframes

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

Step-by-step setup

1. Mark the high and low of the quiet session
2. Wait for the active session to open
3. Wait for a decisive close beyond one edge
4. Wait for a retest of that edge and a confirming candle
5. Enter with the stop on the other side of the retest low (or high)
6. Take at most three trades; stop after two losses

Entry rules

- A decisive close beyond the session range
- A retest of the range edge that holds
- A confirming candle in the breakout direction

Stop loss

Below the retest low for a buy (above the retest high for a sell), or inside the range if the retest is shallow.

Take profit

A fixed 2R or the next higher-timeframe level.

Risk / reward

At least 1:2. The retest keeps the stop small, but check the distance to the next level: if there is less than twice the risk of room, skip it.

Confirmation

- The close beyond the range is strong
- The retest shows rejection
- The higher-timeframe trend agrees

Invalidation

- Price closes back inside the range
- Two losses in a row today

Common mistakes

- Buying the first spike
- Trading outside your window
- Ignoring the daily limits
- Using the wrong time zone

How this strategy performed in our own backtests

Backtested on 816 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, break of structure near a zone, at most 3 trades a day and a stop after 2 losses.

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: 816 trades
- [not met] Win rate above 50%: 31.1%
- [not met] Profit factor at least 1.2: 0.82
- [not met] Average result per trade above 0.05R after costs: -0.13R
- [not met] Worst max drawdown at most 25%: 33.3%
- [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 0.81, second 0.84

Quiz

1. Which session often forms the range this strategy uses?

- A) Asian
- B) London only
- C) Only New York
- D) None

Answer: A. The Asian session is typically the quiet one.

2. A daily loss limit is used to:

- A) Stop one bad day from damaging your account and judgement
- B) Increase risk
- C) Remove the stop
- D) Impress others

Answer: A. Limits cap damage on days that do not follow the pattern.

3. You enter:

- A) On the first spike

- B) After a decisive close and a confirmed retest
- C) At random
- D) Before the session opens

Answer: B. The retest and confirmation reduce false breakouts.

Practical challenge

Mark the quiet session range, then decide whether the active session's break is tradeable. 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.