CASE 005 · THE RULEBOOK

The weekend gap fade, on FX majors.

The exact rules, our test, and what we found, so you don't have to run it yourself.

THE STRATEGY, EXACTLY AS PUBLISHED

Everyone knows weekend gaps fill. News lands over the weekend, the market gaps open, and the gap tends to close as real liquidity returns. Published statistics put the fill rate at 70 to 86% on EURUSD. That statistic is genuinely true.

1. **Measure the gap** between Friday's close and the week-open price.
2. **If the gap exceeds a threshold**, enter against it, toward Friday's close.
3. **Take-profit at the full fill** (Friday's close); stop beyond the gap extreme.
4. **Trade it as a portfolio** across four majors, pre-registered parameters.

THE CLAIM

Fill rates of **70 to 86%** are published and real. The mechanism is plausible thin-book microstructure: urgent weekend orders hit a Sunday open with no depth, price overshoots, then reverts.

Nobody selling the pattern mentions when those fills happen, or what a retail platform can actually reach.

OUR TEST

We built the fade as a four-pair portfolio and sent it to the tester on real tick data. The first smoke test produced ZERO trades in six months, and the reason is the whole finding.

Market	**Four FX majors, portfolio**
Data	**Real tick data with real (Sunday) spreads**
Quotes begin	**Sunday ~21:00 UTC**
Trading session opens	**Monday 00:00 UTC, like almost every retail MT5 venue**
The gap between the two	**3 hours every week where quotes exist but no order can**

WHAT WE FOUND

70–86%
GAPS THAT FILL (TRUE)

8 / 11
FILLED BEFORE YOU CAN TRADE*

−$1,308
BEST TRADEABLE CELL

*first half of 2021: eight of eleven qualifying gaps had already filled below our smallest threshold before the Monday session opened. The −$1,308 is the best shared-parameter cell on the 189 tradeable leftovers over five years.

TOO SOON

Why the leftovers cannot pay:

1. **The fill happens off-session.** The published statistics are measured on quotes. Your account lives on the trading session, and the fill mostly happens in the three hours between the two.
2. **Sunday spreads eat the rest.** The spread near the week open ran 1.8 to 8.9 pips in our tick data, the same size as the small gaps that survive to Monday.
3. **Raising the bar starves the sample.** At a 20-pip threshold the best cell finally turns positive: +$150 on 43 trades in five years across four pairs. That is noise, not a strategy.

THE TESTER FINDING WORTH KEEPING

The strategy did everything right in the smoke test: detected all eleven gaps, computed correct entries and orders. Every order came back "Market closed". When a backtest produces zero trades, the reason can be the most valuable output of the whole test.

THE RULES YOU CAN REUSE

Quotes are not fills.

A statistic measured on the quote timeline can be unreachable from the trading session your account actually lives on.

Check the venue's clock before the strategy's.

Three untradeable Sunday hours quietly decided this whole strategy.

If the spread is the size of the effect, there is no effect.

1.8 to 8.9-pip Sunday spreads against gaps of the same size.

THE VERDICT

Too soon for retail. The gap fill is real and it is over before your platform lets you in. What Monday leaves behind loses money at every reachable threshold.

See the full evidence

The full write-up, with the gap-by-gap evidence:
yuratrading.com/blogs/weekend-gap-fade

The Backtest Files: a new case every week. **YouTube** · **Instagram** · **TikTok** · **Facebook**