Probability Table 概率表

Probability	Items
90%	- 90% bars on the chart are within trading range[1]. 图表上 90% 的K线都处于交易区间中 。 - In a strong bull trend day (more than 50 bars above MA), **99.5% of the time there are at least 3 bars with L below EMA**. 在强劲的多头趋势日（超过 50 根 K 线高于 MA），**99.5% 的时间至少会有 3 根 K 线的低点低于 EMA** 。 - No matter how strong the trend is, **99.5% of the day it gets to EMA** sometime during the day. 无论趋势有多强，**99.5% 的 都会到达 EMA** 。 - No matter how strong the trend is, **99.5% of the day there is at least one bar closes below the EMA**. Example of the 0.5%: 20221122. 无论趋势多么强劲，**99.5% 的 里至少有一根K线收于 EMA 下方**。 0.5% 的示例： 20221122 。 - 90% of the time the BO phase is followed by a PB, and then a channel(aka SC) or TR, only 10% of the chance the bull BO reverses, usually as a parabolic wedge top. [2] 90% 的情况下，突破阶段之后是回调，然后是通道（又名SC）或 交 易 区 间，只有 10% 的概率多头突破后反转，通常为抛物线楔形顶部。 - There is 90% chance of at least one swing trade everyday that starts with **a good signal bar**, typically goes 40% of recent average day's range[3], has **two or more legs**, has **a reward at least twice the risk**, and **lasts at least 1-2 hours**. 每天有 90% 的概率有至少一次波段交易的机会，以**好的信号**K线开盘，通常达到最近平均日区间的 40% ，有**两条或更多条腿**，**回报至少是风险的两倍**，并且**持续至少1-2小时**。
80%	- **The 80/20 Rule:** in a trend, 80% of reversal attempt fails; in a TR, 80% of BO attempt fails.[4] **80/20规则：** 在趋势中，80%的反转尝试会失败；在交易区间中，80%的突破尝试会失败。 - when big gap down, 85% chance of PB in 1st two hours. 当大幅低开时，第一个两小时内回调的概率为85%。 - 80% of the time when pullback to EMA comes after 40 or more bars below the EMA, there will be a selloff that will test the low, however only in 20% of the time the SPBRT sells off to far below the old low with the day closing on the low. Example 20221206. 80% 的情况下，当在 EMA 下方 40 或更多根K线之后 至 EMA 时，将会出现测试低点的下行，但只有 20% 的情况下， 会下行至远低于旧低点的位置。当日收于低位。例如20221206 。

70%	- if a bar is exceptionally bigger than other bars(i.e. surprise bar), 70% chance of MM, especially when it has ok FT (at least doji).[5][6] 如果一根K线比其他K线大很多（即惊喜K线），则有 70% 的概率会出现等距　　，特别是当它具有良好的　　（至少是十字星）时。 　- after 2 or more consecutive big bull bars closing on their highs, and with little overlap, there is 70% chance of at least a MM up[7]. 　在 2 或更多根连续的大多头K　收于高位且几乎没有重叠的情况下，有 70% 的概率至少会出现等距上行。 - probability of success of 70 percent or better (reward has to be **at least half as big as risk** just to break even): 率为 70% 或更高（为了　　　　，回报必须**至少是风险的一半**）： 　- Scalps, but since most traders cannot consistently pick trades with a 70 percent chance of success, they should trade a scalp only if the reward is at least as large as the risk. **For example, if you believe that a two-point stop is needed in the Emini, take the trade only if at least a two-point reward is reasonable**[8]. 　头皮交易，但由于大多数交易者无法始终如一地选择　率为 70% 的交易，因此只有当回报至少与风险一样大时，他们才应进行头皮交易。**例如，如果您认为 Emini 需要两点止损，则仅当至少有两点的回报时才　进行交易。** - if bull is trying to BO above of a triangle, 70% chance of PB to apex of Triangle[9]. 如果多头试图在三角形上方进行 突 破 ，则回调到三角形顶点的概率为 70%。 - 70% outside down days closes at lower 1/3 of the range, only 20% closes above middle point[10]. 70% 的外　下行日收于区间的下 1/3，只有 20% 收于中点以上 。 - when big gap down, 70% chance of swing down after 10am. 当大幅低开时，上午10点后有70%的概率下行。 - *if yesterday was climactic, there is 75% chance of trading range for a few hours today*[11] *如果昨天是高潮，那么今天形成几个小时的交易区间的概率为 75%* - when big gap down, 75% chance trending trading range day. 当大幅低开时，有 75% 的概率形成趋势　交易区间日。 - 75% chance the BO above a Bull Channel fails within the next 5 bars. 　通道上方的 突 破 有 75% 的概率在接下来的 5 根K线内失败。

60%	■ Probability of success of 60 percent or better (**reward has to be at least as big as risk to break even**)[12]:
	率为 60% 或更高（**回报必须至少与风险一样大才能** ）

- Buying a **high 2 pullback to the moving average** in a bull trend.

  在多头趋势中，**在回调至移动平均线 2** 买入。

- Selling a **low 2 pullback to the moving average** in a bear trend.

  在空头趋势中，**在回调至移动平均线 低2** 卖出。

- Buying a **wedge bull flag pullback** in a bull trend.

  在多头趋势中，在**楔形牛旗回调**买入。

- Selling a **wedge bear flag pullback** in a bear trend.

  在空头趋势中，在**楔形熊旗回调**卖出。

- Buying a **breakout pullback from a breakout of a bull flag** in a bull trend.

  在多头趋势中，**在突破牛旗后的突破回调**买入。

- Selling a **breakout pullback from a breakout of a bear flag** in a bear trend.

  在空头趋势中，**在突破熊旗后的突破回调**卖出。

- Buying a **high 1 pullback in a strong bull spike** in a bull trend, but not after a buy climax.

  在多头趋势中，在**强劲 高1 回调买入**，但不要在买入高潮之后买入。

- Selling a **low 1 pullback in a strong bear spike** in a bear trend, but not after a sell climax.

  在空头趋势中，在**强劲** 1 ，但不要在卖出高潮之后卖出。

- Shorting at the top of a trading range, especially if it is a second entry.

  在交易区间顶部卖出，尤其是二次入场机会时。

- Buying at the bottom of a trading range, especially if it is a second entry.

  在交易区间底部买入，尤其是二次入场机会时。

- Trend reversals: 趋势反转：

  - After a strong break of the trend line, look for a reversal **after a test of the trend's extreme** where there is a good reversal signal bar. Traders are looking to buy a higher low or a lower low at a bottom, or to short a higher high or a lower high at a top.[13]

强力突破趋势线后，**在测试趋势的极值（存在好的反转信号K　）后**寻找反转交易机会。交易者希望在底部的更高的低点或更低的低点买入，或者在顶部的更高的高点或更低的高点卖出。

- Strong final flag reversal.

  旗形反转。

- Buying a third or fourth push down in a <u>bear stairs pattern</u> for a test of the low of the prior push down.

  在　　　　梯形态中 的第三次或第四次下行时买入，以测试前一次下行的低点。

- Selling a third or fourth push up in a <u>bull stairs pattern</u> for a test of the high of the prior push up.

  阶梯形态 中 的第三次或第四次上行时卖出，以测试前一次上行的高点。

- **Entering using limit orders**; this requires more experience reading charts, because the trader is entering in a market that is going in the opposite direction to the trade. However, experienced traders can reliably use limit or market orders with these setups:

  使用限价单　　；这需要丰富的图表经验，因为交易者正在做一　与市场方向相反的交易。然而，经验丰富的交易者可以通过以下　　可靠地使用限价单或市价单：

  - **Buying a bull spike** in a strong bull breakout at the market or at the close of the bar, or on a limit order <u>at or below the low of the prior bar</u>[14] (entering in spikes requires a wider stop and the spike happens quickly, so this combination is difficult for many traders).

    在市场或K线收盘时，在强劲多头突破后的**多头　　买入**，或者在前一根K线的低点或低点下方　限价单 买入（在　　　　　　　　更宽的止损，并且　　发生得很快，因此这种　　对于许多交易者来说是困难的）。

  - **Selling a bear spike** in a strong bear breakout at the market or at the close of the bar, or on a limit order at or above the high of the prior bar (entering in spikes requires a wider stop and the spike happens quickly, so this combination is difficult for many traders).

    在市场或K线收盘时，在强劲空头突破后的**空头**　　　　，或者在前一根K线的高点或高点上方　限价单卖出（在　　　　　　需要更宽的止损，并且　　发生得很快，所以这　　对于许多交易者来说是困难的）。

  - Buying a bear breakout at around a measured move, if the breakout is not too strong—for example, if the range is about four points tall in the Emini, buying on a limit order at four points below the range, risking four points, and expecting a test of the breakout point. Only very experienced traders should consider this.

    如果突破不是太强，则在空头突破至等距　　　　　附近买入，例，如果 Emini 中的区间大约高 4 点，则在低于区间4 点的位置　限价单买入，冒 4 点的风险，并且期待对突破点的测试。只有经验丰富的交易者才应该考虑这一点。

  - Selling a bull breakout at around a measured move, if the breakout is not too strong—for example, if the range is about four points tall in the Emini, selling on a limit order at four points above the range, risking four points, and expecting a test of the
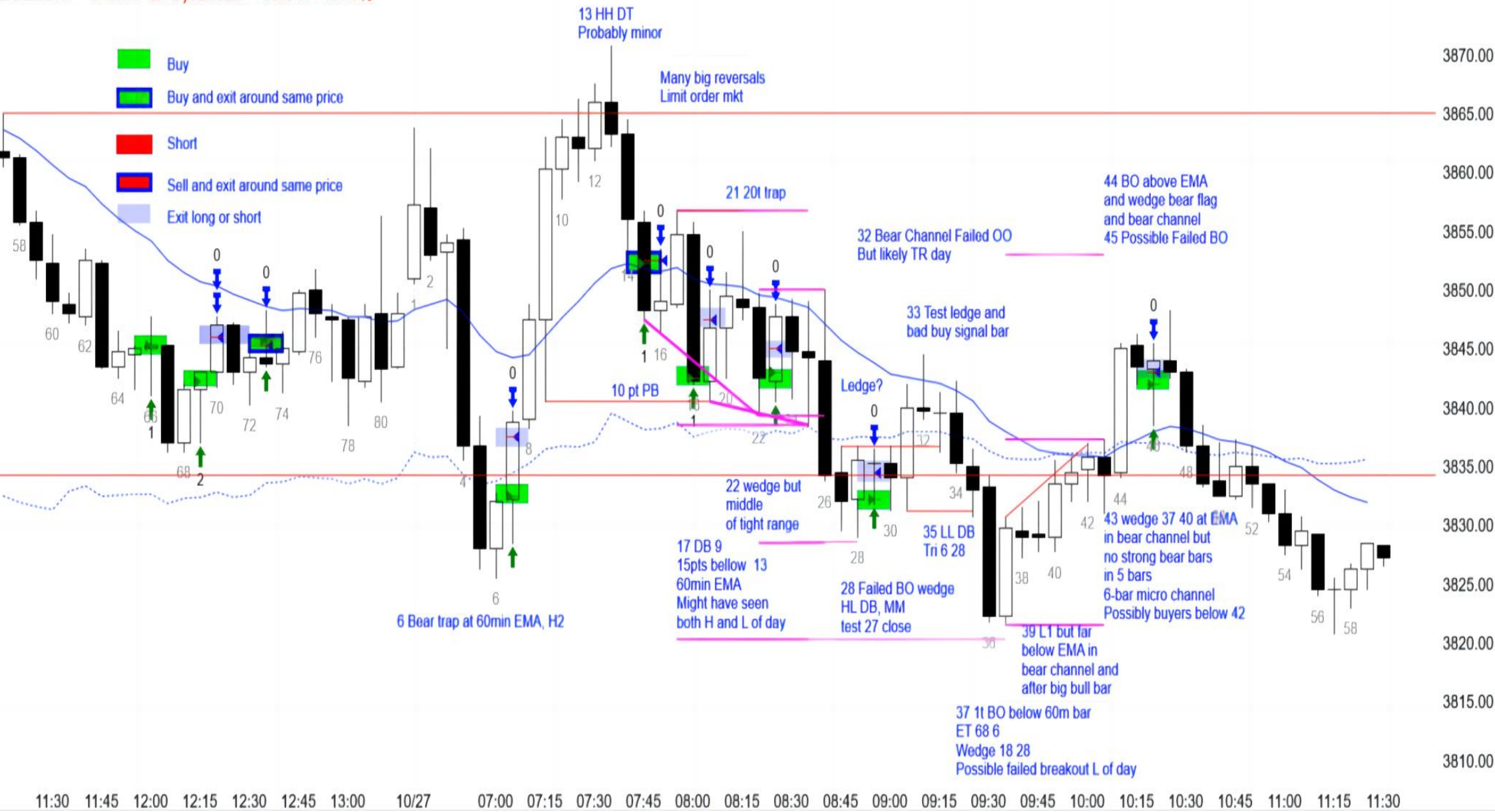
breakout point. Only very experienced traders should consider this.

如果突破不是太强，则在多头突破至等距　　　　　附近卖出，例，如果 Emini 中的区间大约高 4 点，则在高于区间4 点的位置　限价单卖出，冒 4 点的风险，并且期待对突破点的测试。只有经验丰富的交易者才应该考虑这一点。

- Buying at or below a low 1 or 2 weak signal bar on a limit order in a possible new bull trend after a strong reversal or at the bottom of a trading range.

  在强劲反转后可能出现的新多头趋势中或在交易区间的底部，在低1 或 低 2 弱信号K　低点或下方　限价单买入。

- Shorting at or above a high 1 or 2 weak signal bar on a limit order in a possible new bear trend after a strong reversal or at the top of a trading range.

  在强劲反转后可能出现的新空头趋势中或交易区间的顶部，在高1 或 高 2 弱信号K　高点或上方　限价单卖出。

- Buying at or below the prior bar on a limit order in a quiet bull flag at the moving average.

  在移动平均线附近　　的牛旗中，在前一根K线的低点或下方　限价单买入。

- Shorting at or above the prior bar on a limit order in a quiet bear flag at the moving average.

  在移动平均线附近平　的熊旗中，在前一根K线的高点或上方　限价单卖出。

- Buying below a bull bar that breaks above a bull flag, anticipating a breakout pullback.

  向上突破牛旗后，在多头K　下方买入，预期出现突破回调。

- Selling above a bear bar that breaks below a bear flag, anticipating a breakout pullback.

  向下突破熊旗后，在空头K线上方卖出，预期出现突破回调。

- 60% chance a climactic sell off for 15-20 bars on the open evolves into TR[15].

  开盘15-20 根K线的卖出高潮有 60% 的概率演变成 交 易 区 间 。

- 60% of trending TRs reverse and test into early TR[16]. This means traders sell the high of prior TR and scale in higher can make money.

  60% 的趋势　　　　　　　　转并　测试前一个交易区间 。这意味着交易者可以在先前 交 易 区 间 的高点卖出并　　　　赚到钱。

- when big gap down, 60% chance of swing down in 1st hour.

  当大幅低开时，第一小时内有60%的概率会下行。

50%	
	- 50% of strong moves on the open reverse.[17] 50% 的强劲　　发生在开盘反转。

	- FOMC breakout has 50% chance of reversing, like a breakout on the open[18]. FOMC突破有 50% 的概率反转，就像开盘时的突破一样 。 - when yesterday was a buy climax, there is a 50% chance of follow through buying in next day starting from 1st hour[19]. Vice versa. 当昨天是买入高潮时，今天开盘第一个小时出现买入　　力量的概率为 50% 。反之亦然。 - when there are 2 big bear bars late in the bear trend, 50% chance the selloff has ended(*which means the probability is not high enough for a scalp*) and 50% chance of one more small leg down. See example in Category:SX. 当空头趋势后期出现 2 根 大K 时，趋势有 50% 的概率已经结束（*对于头皮交易来说概率不够高*），并且有 50% 的概率会出现另一条小下行腿。请参阅类别：SX中的示例。 - when market is in BOM, there is 50% chance successful breakout up or down, and then about a measured move based on the height of trading range. Also there is 50% chance 1st breakout up or down will reverse. 当市场处于突破模式时，有50%的概率会成功向上或向下突破，然后　　　交易区间的高度进行等距　　。此外，第一次向上或向下的突破有 50% 的概率会失败。
40%	- An **average** MTR setup has about a 40% chance of leading to a profitable swing[20]. **多数的**　　　　　　有大约 40% 的概率会有波段　。 - A BLBCOH-X1-O after a BGD has 40% chance being LOD, vice versa. 当大幅低开时,开盘第一根K　　强劲的多头K　　　　有 40% 的概率该K　　成为 当 日 最 低 价 ，反之亦然。
30%	- An **average** MTR setup has about a 30% chance of a small loss, and a 30% chance of a small profit[21]. **多数的**　　　　　　有 大约30% 的概率会出现小额亏损，30% 的概率出现小额盈利。 - **Major bull surprise** usually only have 30% chance of a bear trend[22]. Vice versa[23]. **多数多头惊喜**K通常只有 30% 的概率　　空头趋势。反之亦然。 - when big gap down, only **35%** chance gap will close today. 当大幅低开时，今天只有**35%**　　　　　　　　　。
20%	- *only 20% of time the first bar leads to H or L of the day*[24] *只有 20% 的情况下，当日第一根K　　　　　　　　　当日的最高价或最低价*

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- **The 80/20 Rule:** in a trend, 20% of reversal succeed; in a TR, 20% of BO succeed.

  80/20法则： 在趋势中，20%的反转会成功；在交易区间中，20%的突破会成功。

- 25% of the time after a buy climax day, you get an hour or two rally the next day[25].

  25% 的情况下，在买入高潮日之后，市场会在第二天上行一两个小时。

- when there are 2 big bear bars late in the bear trend, only 20% chance of MG because of the extreme selling. See example in Category:SX.

  当在空头趋势后期出现2根大　　Ｋ　时，由于极端的卖出，成 为 测 量　　的概率只有20%。请参阅类别：SX 中的示例。

- 80% of the time when pullback to EMA comes after 40 or more bars below the EMA, there will be a selloff that will test the low, however only in **20% of the time** the SPBRT sells off to far below the old low with the day closing on the low.

  80% 的情况下，当在 EMA 下方　　40 或更多根K线之后　　至 EMA 时，将会出现测试低点的下行，但只有**20% 的情况**　，小 幅 会下行至远低于旧低点的位置。当日收于低位。

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<td>10%</td>
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10% of time, market is in breakout, price moves fast to find new TR[26].

10%的时间，市场处于突破阶段，价格快速移动以寻找新的交易区间 。

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1. ↑ BTC 02C.
2. ↑ 49A
3. ↑ 20230329
4. ↑ https://www.brookstradingcourse.com/price-action-fundamentals/video-13a-always-in/↗
5. ↑ Category:Exceptionally Big Bar
6. ↑ Always in Short
7. ↑ 49A
8. ↑ TR book, chapter 25
9. ↑ *Encyclopedia:Major Trend Reversal Down from Higher High*
10. ↑ *https://www.brookstradingcourse.com/analysis/emini-big-round-number-magnet/*↗
11. ↑ discord from brad wolff on 7-20-2022
12. ↑ TR book, chapter 25
13. ↑ *note that the 60% probability here is based on 1:1 RR as mentioned at the beginning, if 2:1 RR i.e. a swing, the probability will be around only 40%: https://www.brookstradingcourse.com/price-action/10-best-price-action-trading-patterns/#1-major-trend-reversals*↗
14. ↑ *if the market falls to the low of the prior bar, is this still a reliable strong bull spike? 7-25-2022, paul*
15. ↑ *https://www.brookstradingcourse.com/analysis/emini-big-round-number-magnet/*↗
16. ↑ BTC 45A
17. ↑ Always in Short
18. ↑ https://www.papals.live/index.php?title=20221102&venotify=created↗
19. ↑ Encyclopedia:Yesterday Was Buy Climax
20. ↑ CHAPTER 3 Major Trend Reversal
21. ↑ CHAPTER 3 Major Trend Reversal
22. ↑ https://www.papals.live/index.php?title=20221102&venotify=created↗
23. ↑ *See 20221129, major bear surprise so 30% chance of bull trend reversal.*
24. ↑ *Brad wolf, discord chat, 7-22-2022*
25. ↑ *PriceActionRoles mentioned this on 8-1-2022: This specific open is explained in BTC Brooks Course Chapter 48A-B-C-D-E-F (6 videos. video 5 and 6)*
26. ↑ BTC 02C.

ESZ22.D - 5 min **L=3,827.25 -13.75 -0.36%**

Legend:
- Buy
- Buy and exit around same price
- Short
- Sell and exit around same price
- Exit long or short

13 HH DT
Probably minor

Many big reversals
Limit order mkt

21 20t trap

44 BO above EMA
and wedge bear flag
and bear channel
45 Possible Failed BO

32 Bear Channel Failed OO
But likely TR day

33 Test ledge and
bad buy signal bar

10 pt PB

Ledge?

22 wedge but
middle
of tight range

17 DB 9
15pts bellow 13
60min EMA
Might have seen
both H and L of day

28 Failed BO wedge
HL DB, MM
test 27 close

35 LL DB
Tri 6 28

43 wedge 37 40 at EMA
in bear channel but
no strong bear bars
in 5 bars
6-bar micro channel
Possibly buyers below 42

39 L1 but far
below EMA in
bear channel and
after big bull bar

37 1t BO below 60m bar
ET 68 6
Wedge 18 28
Possible failed breakout L of day

6 Bear trap at 60min EMA, H2

Time axis: 11:30 11:45 12:00 12:15 12:30 12:45 13:00 10/27 07:00 07:15 07:30 07:45 08:00 08:15 08:30 08:45 09:00 09:15 09:30 09:45 10:00 10:15 10:30 10:45 11:00 11:15 11:30

Price axis: 3870.00 3865.00 3860.00 3855.00 3850.00 3845.00 3840.00 3835.00 3830.00 3825.00 3820.00 3815.00 3810.00

First third of the Day

- Most important time of the day to make money
- HOD/LOD forms during 1st third of the day in 90% of the days
- 50% of strong move reverses on the open

Middle third of the Day

- More prone to two sided trading (channels or TR)
- Cautious using stop orders
- Try to avoid trading until consistently profitable

Last third of the Day

- Time for profitable swings like morning, however traders tend to become tired now so practically not as good as morning

Bar 7 area, 10am EST:
- News event, be prepared for BO which leads to a swing (90% chance a profitable swing trade beginning in the 1st 2 hours $^{Video\ 48A}$)
- 50% chance **either** HOD/LOD **after** bar 7

Bar 12 area, 10:30 am EST:
- 70% chance **either** HOD/LOD

Bar 18 area, 11:00 am EST:
- 80% chance **either** HOD/LOD

Bar 24 area, 11:30 am EST:
- Often reverse

Bar 40 area, 12:40 pm EST:
- Mid day reversal

Bar 60 area, 2 - 2:30 pm EST:
- Be prepared for possible new swing
- Be aware of traps especially in strong trends trend

Bar 72 area, 3:30 pm EST:
- BTC/STC

Inspired by the post by w on BPA support forum: https://www.brookstradingcourse.com/support-forum/general-trading-discussion/bar-events/#post-4918. Edited by Laowu.

Weak Bull Channel: Late Bull BO

Big gap up so **80% chance of TR open**
Usually has both DT and DB
TR open so mostly limit order trading

DT

Every day has 90% chance of at least 3 bars closing below EMA

Buy The Close rally at end of day

12:05 pm PT

Rally started 12:05 pm PT, which is usually too early to last to end of day unless in strong bull trend

Here, 1st 5 hours were weak bull trend

Mostly TR, but higher highs and lows so **weak bull channel** for 5 hours

No close at least 1 tick below EMA for 5 hours so subtle **buying pressure**

Once near the EMA, bulls look to B a DB or wedge bottom
Here, DB so OK B, but tail and 2 bear bars so lower probability
Higher probability to B above bull bar closing near its H