Based on the transcript from the ICT Mentorship video, here are the core concepts structured for trading:

**Core Principle: Institutional Order Flow**

The fundamental idea is to trade in the same direction as the "smart money" or institutional order flow. This is determined by analyzing higher time frame charts (Monthly, Weekly, Daily, 4-Hour) to establish a **bullish or bearish bias**.

A **bullish bias** is identified when:

* Old highs are being broken while lows are respected.
* Price finds support at bullish order blocks (the last down-close candle before a move up).
* Price rallies after filling liquidity voids or fair value gaps.
* Price quickly reverses higher after taking out sell-side liquidity below an old low.

**The Two "Bread & Butter" Buy Setup Models**

When the institutional order flow is bullish, the market will use one of two models to engineer buy opportunities.

**1. Offset Accumulation (Stop Run)**

This model's primary purpose is to engineer sell-side liquidity by pushing the price below a recent, obvious low.

* **What it is:** A rapid price drop below a short-term low to trigger the sell stops of existing long positions and to lure in breakout sellers. [00:05:58.320]
* **Why it happens:** "Smart money" needs sellers to buy from at a deep discount. By triggering these stops, they can accumulate large long positions. [01:59.579]
* **How to identify it:** Look for a sharp, aggressive move below a key intraday low, followed by a quick and powerful reversal to the upside. This often happens quickly and must be anticipated. [02:43.440]
* **Algorithmic Logic:**
  1. Confirm Higher Time Frame (HTF) institutional order flow is **bullish**.
  2. Identify a clear, recent **intraday low**.
  3. Monitor price as it approaches this low during a specific "Kill Zone" (see below).
  4. **Entry Trigger:** When price trades *below* the old low and then aggressively reverses, enter a **long (buy)** position.
  5. **Target:** A short-term premium array (e.g., a recent high, a bearish order block).

**2. Re-accumulation (Retracement)**

This model is about buying at a discount during a natural pullback in a bullish market.

* **What it is:** A retracement lower into a "fair value" price array *without* necessarily taking out a major low. [01:18.000]
* **Why it happens:** To allow smart money to add to their long positions (re-accumulate) at a favorable price and to squeeze out "weak longs" who have tight stop losses. [01:24.240]
* **How to identify it:** This is the classic "optimal trade entry." In a clear uptrend, wait for price to retrace into a predefined discount array. [06:21.539]
* **Algorithmic Logic:**
  1. Confirm HTF institutional order flow is **bullish**.
  2. Identify a recent upward price swing (an "impulse leg").
  3. On that price leg, identify one of these **discount arrays**:
     + **Bullish Order Block:** The last down-close candle before the move up.
     + **Fair Value Gap (FVG):** A three-candle pattern where there is a gap between the high of the first candle and the low of the third candle.
     + **Liquidity Void:** A large, rapid price move that left inefficiencies.
  4. **Entry Trigger:** When price trades down into one of these discount arrays within a Kill Zone, enter a **long (buy)** position.
  5. **Target:** The next higher time frame premium array or the projected Average Daily Range (ADR) high. [19:23.940]

**Timing and Session-Specific Rules**

All scalping should be confined to **ICT Kill Zones**, which are the most volatile periods of the day.

**General Scalping Parameters**

* **Timeframe:** 5-minute chart for execution. [04:19.079]
* **Trade Duration:** 1-2 hours maximum. [03:58.019]
* **Pip Target:** 15-30 pips on average. [04:10.739]
* **Risk/Reward:** Typically 1:1. [05:31.500]
* **Risk per Trade:** 0.5% to 1% of account balance. [05:42.660]

**1. London Session Scalp (Most Reliable)**

* **Bias:** HTF is bullish.
* **Setup:** Look for the "London Judas Swing." This is a false move lower after the New York midnight open (00:00 EST) designed to create the low of the day. [14:41.600]
* **Entry:**
  + Wait for price to drop **below the midnight opening price**.
  + Enter long using either the **Offset Accumulation** (taking out an Asian session low) or **Re-accumulation** (tapping into a discount array) model.
* **Time Filter:** The setup should form within the London Kill Zone.

**2. New York Session Scalp (Continuation)**

* **Bias:** HTF is bullish, and the London session has already confirmed this by making a low and rallying.
* **Setup:** Look for a continuation of the bullish move. This often involves a smaller "Judas Swing" down after the 8:20 AM EST CME open. [20:38.820]
* **Entry:**
  + After 8:20 AM EST, wait for a retracement lower.
  + Enter long using the **Re-accumulation** model (optimal trade entry into a 5-minute discount array).
* **Target:** The 5-day Average Daily Range (ADR) high.
* **Profit Taking Rule:** If the ADR high is hit *before* 10:00 AM EST, take 80% of the position off and leave 20% on for a potential range expansion day. [19:33.360]

**3. London Close Scalp (Counter-Trend, High Risk)**

* **Bias:** This is a counter-trend strategy. You are selling on a day that has been strongly bullish.
* **Setup:** Look for a short-term high to form and a subsequent retracement.
* **Conditions:**
  1. Both London and New York sessions moved in the same bullish direction.
  2. The 5-day ADR high has been reached or exceeded. [23:09.840]
  3. It is after **10:30 AM EST**. [23:11.460]
* **Entry:**
  1. Look for a "failure swing" on the 5-minute chart (price makes a high, pulls back, then fails to make a new high).
  2. Enter short (sell) at a bearish order block formed between 10:30 AM and 1:00 PM EST. [23:44.520]
* **Target:** A 20-30% retracement of the day's total range. Do not aim for more than 15-20 pips. [25:29.520]
* **Warning:** This is a difficult and low-probability trade. The bullish trend can easily continue. [24:08.039]

**4. Asian Session Scalp (Lowest Probability, High Risk)**

* **Bias:** HTF is bullish.
* **Setup:** A small expansion higher after the 00:00 GMT open.
* **Entry:** Enter long at or just under the 00:00 GMT opening price. [27:29.159]
* **Target:** 15-20 pips. Take full exits; do not leave runners. [30:08.760]
* **Warning:** The primary expectation for the Asian session is a tight, consolidating range. You are trading against this expectation. It's better for observation than active trading. [28:18.440]

Of course. Here are the core concepts for "Bread & Butter Sell Setups" from the ICT Mentorship video, structured for algorithmic trading.

**Core Principle: Institutional Order Flow (Bearish)**

The strategy is based on aligning trades with a **bearish** institutional order flow. This bias is determined by analyzing higher time frame charts (Monthly, Weekly, Daily, 4-Hour) for signs of weakness.

A **bearish bias** is identified when:

* Old lows are being broken while highs are respected.
* Price finds resistance at bearish order blocks (the last up-close candle before a move down).
* Price sells off after filling liquidity voids or fair value gaps to the upside.
* Price quickly reverses lower after taking out buy-side liquidity above an old high. [01:56.939]

**The Two "Bread & Butter" Sell Setup Models**

When the institutional order flow is bearish, the market will present one of two models to engineer short-selling opportunities.

**1. Offset Distribution (Stop Run)**

This model's purpose is to engineer buy-side liquidity by pushing the price above a recent, obvious high.

* **What it is:** A rapid price rally above a short-term high to trigger the buy stops of existing short positions and to lure in breakout buyers. [01:21.840]
* **Why it happens:** "Smart money" needs buyers to sell to at a premium price. By triggering these stops, they can enter large short positions. [01:36.299]
* **How to identify it:** Look for a sharp, aggressive move above a key intraday high, followed by a quick and powerful reversal to the downside. This happens quickly and must be anticipated. [02:05.820]
* **Algorithmic Logic:**
  1. Confirm Higher Time Frame (HTF) institutional order flow is **bearish**.
  2. Identify a clear, recent **intraday high**.
  3. Monitor price as it approaches this high during a "Kill Zone."
  4. **Entry Trigger:** When price trades *above* the old high and then aggressively reverses, enter a **short (sell)** position.
  5. **Target:** A short-term discount array (e.g., a recent low, a bullish order block).

**2. Redistribution (Retracement)**

This model is about selling at a premium during a natural pullback in a bearish market.

* **What it is:** A retracement higher into a "fair value" price array *without* necessarily taking out a major high. [02:20.819]
* **Why it happens:** To allow smart money to add to their short positions (redistribute) at a favorable premium price and to squeeze out "weak shorts." [02:36.420]
* **How to identify it:** This is the classic "optimal trade entry" for shorts. In a clear downtrend, wait for price to retrace up into a predefined premium array. [09:14.279]
* **Algorithmic Logic:**
  1. Confirm HTF institutional order flow is **bearish**.
  2. Identify a recent downward price swing (an "impulse leg").
  3. On that price leg, identify one of these **premium arrays**:
     + **Bearish Order Block:** The last up-close candle before the move down.
     + **Bearish Fair Value Gap (FVG):** A gap between the low of the first candle and the high of the third candle in a down-move.
     + **Liquidity Void:** A large, rapid price move down that left inefficiencies.
  4. **Entry Trigger:** When price trades up into one of these premium arrays within a Kill Zone, enter a **short (sell)** position.
  5. **Target:** The next higher time frame discount array or the projected Average Daily Range (ADR) low. [08:32.039]

**Timing and Session-Specific Rules**

All scalping must occur within **ICT Kill Zones** (e.g., London Open, New York Open) to capitalize on volatility. [03:56.159]

**1. London Session Scalp (Most Reliable)**

* **Bias:** HTF is bearish.
* **Setup:** Look for the "London Judas Swing." This is a false move higher after the New York midnight open (00:00 EST) designed to create the high of the day. [06:51.120]
* **Entry:**
  + Wait for price to rally **above the midnight opening price**.
  + Enter short using either the **Offset Distribution** (taking out an Asian session high) or **Redistribution** (tapping into a premium array) model.
* **Time Filter:** The setup should form within the London Kill Zone.

**2. New York Session Scalp (Continuation)**

* **Bias:** HTF is bearish, and the London session has already confirmed this by making a high and selling off.
* **Setup:** Look for a continuation of the bearish move. This often involves a smaller "Judas Swing" up after the 8:20 AM EST CME open. [08:24.300]
* **Entry:**
  + After 8:20 AM EST, wait for a retracement higher.
  + Enter short using the **Redistribution** model (optimal trade entry into a 5-minute premium array).
* **Target:** The 5-day Average Daily Range (ADR) low.
* **Profit Taking Rule:** If the ADR low is hit *before* 10:00 AM EST, take 80% of the position off and leave 20% on for a potential range expansion day. [08:42.179]

**3. London Close Scalp (Counter-Trend, High Risk)**

* **Bias:** This is a counter-trend strategy. You are buying on a day that has been strongly bearish.
* **Setup:** Look for a short-term low to form and a subsequent retracement higher.
* **Conditions:**
  1. Both London and New York sessions moved in the same bearish direction.
  2. The 5-day ADR low has been reached or exceeded. [09:31.560]
  3. It is after **10:30 AM EST**. [09:36.120]
* **Entry:**
  1. Look for a "failure swing" on the 5-minute chart at the low.
  2. Enter long (buy) at a bullish order block formed between 10:30 AM and 1:00 PM EST. [09:56.160]
* **Target:** A 20-30% retracement of the day's total range. Aim for no more than 20 pips. [10:29.040]
* **Warning:** This is a difficult, low-probability trade. The bearish trend can easily continue. [10:14.040]

**4. Asian Session Scalp (Lowest Probability, High Risk)**

* **Bias:** HTF is bearish.
* **Setup:** A small expansion lower after the 00:00 GMT open.
* **Entry:** Enter short at or just above the 00:00 GMT opening price. [11:11.160]
* **Target:** 15-20 pips. Take full exits; do not leave runners. [11:45.959]
* **Warning:** The Asian session is typically a tight, consolidating range. This trade is better for study than for live capital.

**Using the Average Daily Range (ADR) for Exits**

The 5-Day ADR is a tool to project a probable daily range, not a hard barrier.

* **Primary Target:** Use the ADR high/low as a general objective for the day.
* **Profit-Taking Rule:** To increase the probability of a successful exit, take the bulk of your position off **15 pips before** the projected ADR level is reached. This accounts for variations in data feeds and the fact that price often falls just short. [16:09.420]
* **Range Expansion:**
  + If the ADR is **less than 60 pips** and market conditions suggest a strong trend, the daily range could potentially **double the ADR**. [14:30.779]
  + If the ADR is filled **at or before the New York open** (9:30 AM EST), and high-impact news is scheduled later, the range is likely to **exceed** the ADR. [18:32.160]

Of course. Here are the core concepts from the ICT Mentorship video on "Defining The Daily Range," structured for algorithmic application.

**Core Principle: The Interbank "True Day" vs. Retail Day**

The fundamental concept is to disregard the standard 24-hour chart separators found on retail platforms (like MT4's default) and instead define the trading day the way the Interbank Price Delivery Algorithm (IPTA) does. All analysis and trade setups must be framed within this "True Day" and its specific time windows. All times are based on **New York (Eastern Standard) Time**.

**Key Time Definitions for the Daily Range**

**1. The IFTA "True Day"**

This is the official 24-hour cycle used by interbank traders and the algorithm.

* **True Day Begins:** **12:00 AM Midnight** New York Time. This is the "True Open." [05:19.740]
* **True Day Ends:** **3:00 PM** New York Time. This is the "True Close." [05:31.139]
* **Why 3:00 PM?** This time encapsulates the close of the bond market and any volatility from major interest rate announcements (like FOMC), which typically concludes by this time. [09:46.440]

**2. The Asian Range**

This session sets the initial high and low, often creating a period of consolidation before the main volatility begins.

* **Begins:** **8:00 PM** New York Time. [02:34.099]
* **Ends:** **12:00 AM Midnight** New York Time. [02:42.120]

**3. The ICT London Kill Zone**

This is considered the most probable time for the **high or low of the day** to be established.

* **Begins:** **1:00 AM** New York Time. [03:11.819]
* **Ends:** **5:00 AM** New York Time. [03:19.080]

**4. The ICT New York Kill Zone**

This session is typically where a continuation of the London move occurs or where a significant intraday reversal can take place.

* **Begins:** **7:00 AM** New York Time. [04:05.400]
* **Ends:** **10:00 AM** New York Time. [04:12.659]

**5. The ICT London Close Kill Zone**

This window is often where a daily trend will either consolidate, make a final push, or form a late-day reversal.

* **Begins:** **10:00 AM** New York Time. [04:34.860]
* **Ends:** **12:00 PM (Noon)** New York Time. [04:42.360]

**Algorithmic Application and Key Reference Points**

To apply this information, a trading algorithm would need to be programmed with these specific New York times as its operational framework.

1. **Frame the Chart:** The primary analysis window is from **12:00 AM to 3:00 PM NY Time**. This defines the Open, High, Low, and Close for the "Power of Three" concept.
2. **Identify the Asian Range (8 PM - 12 AM):** The high and low of this range become key liquidity targets for the London session. The algorithm should note these levels.
3. **Monitor the London Kill Zone (1 AM - 5 AM):**
   * This is the highest probability window for the **Judas Swing** (a false move to take liquidity above the Asian high or below the Asian low) and the subsequent establishment of the true high or low of the day.
   * An algorithm should be on high alert for reversal patterns or stop runs during this period.
4. **Monitor the New York Kill Zone (7 AM - 10 AM):**
   * The algorithm should look for continuation setups in the direction of the London move.
   * **Key Reference Point:** **8:20 AM New York Time (CME Open)**. This specific time is highlighted as a frequent point for intraday turning points and reversals. An algorithm should treat this as a significant event time. [07:22.740, 09:03.839]
5. **Monitor the London Close Kill Zone (10 AM - 12 PM):**
   * The algorithm should anticipate a potential retracement or the low/high of the day if it hasn't formed yet, especially after a strong, one-sided move in the New York morning session.
6. **Identify the "London Lunch" (5 AM - 7 AM):** This is the period between the London and New York Kill Zones. It is typically a low-volatility period where the market consolidates or drifts. An algorithm should generally be programmed to be inactive during this window. [07:48.180]

Of course. Here are the essential concepts from the ICT Day Trading video, structured into an actionable, algorithmic framework.

**Core Principle: The Weekly Range Framework**

The primary goal of the ICT Day Trading model is to capture a significant portion (65-70%) of the daily range by aligning with the anticipated direction of the **weekly candle**. The entire strategy is built around forecasting whether the current week's candle will close higher or lower than its open and trading in that direction.

**The Algorithmic Day Trading Model**

This model provides a daily filter to determine whether to be a buyer or a seller.

**Step 1: Establish Higher Time Frame (HTF) Directional Bias**

Before the week begins, determine the likely direction of the market by analyzing the daily chart.

* **Look back 20-60 trading days** to identify the most significant **Premium PD Array** (resistance) and **Discount PD Array** (support). [07:37.560]
* **If price has recently traded into a Premium Array**, the institutional order flow bias is **bearish**. You will be looking for the weekly candle to close *lower*.
* **If price has recently traded into a Discount Array**, the institutional order flow bias is **bullish**. You will be looking for the weekly candle to close *higher*. [28:17.520]

**Step 2: Apply the Sunday/Monday Opening Price Filter**

This is the central rule for framing your daily trades. Mark the week's opening price on an hourly chart and extend it through Thursday.

* **For a Bullish Weekly Bias:**
  1. Wait for price to trade **below** the opening price early in the week (typically Monday or Tuesday). This is the "Judas Swing" creating the low of the week. [28:11.100]
  2. Once price rallies back **above** the opening price, your bias for the rest of the week is **long**.
  3. **Daily Rule:** On each subsequent day (Tuesday-Thursday), as long as price remains above the weekly open, your job is to **buy**, looking for the low of the day to form in the London session. [28:52.500]
* **For a Bearish Weekly Bias:**
  1. Wait for price to trade **above** the opening price early in the week. This is the "Judas Swing" creating the high of the week. [26:16.559]
  2. Once price sells off back **below** the opening price, your bias for the rest of the week is **short**.
  3. **Daily Rule:** On each subsequent day (Tuesday-Thursday), as long as price remains below the weekly open, your job is to **sell short**, looking for the high of the day to form in the London session. [26:45.600]

**Step 3: Execute During High-Probability Time Windows (Kill Zones)**

Time is the most critical element. Day trades are only taken during specific, volatile periods. All times are New York time.

* **London Open Kill Zone (1:00 AM - 5:00 AM):** This is the primary window to enter a trade in the direction of your weekly bias. This is where the high or low of the day is most likely to form. [12:27.720]
* **New York Open Kill Zone (7:00 AM - 10:00 AM):** This session is used for continuation trades. If London established the low of the day in a bullish week, you look for a retracement to buy during the New York open for the next leg up. [13:03.240]
* **London Close (10:00 AM - 12:00 PM):** Primarily for taking profits. Can occasionally be used for entries if price is hitting a key HTF level. [14:35.519]
* **London Lunch (5:00 AM - 7:00 AM):** A low-volatility period. Expect consolidation or retracement. It's wise to take partial profits before this window begins. [17:20.459]

**Step 4: Know When to Override the Model (The Caveat)**

The daily buy/sell rule is only valid **UNTIL** price reaches a significant, opposing HTF PD Array.

* **Example:** Your bias is **bearish**, and you are selling short each day. If, on Wednesday, the price trades down into a major **Daily Bullish Order Block** (a Discount PD Array), you must **stop selling**. The model is invalidated because a reversal is now likely. You do not switch to buying; you simply stand aside and re-evaluate. [38:37.560, 39:00.599]

**Day-of-the-Week Characteristics**

* **Monday:** Often a smaller range day. However, if it's a large range day that hits a key daily PD array, it can form the high or low for the entire week. [20:08.100]
* **Tuesday:** A high-probability day for the establishment of the weekly high (in bearish weeks) or low (in bullish weeks), especially in the London session. [21:14.820]
* **Wednesday:** Considered an ideal day trading day as it provides confirmation of the moves from Monday and Tuesday. [21:24.059]
* **Thursday:** Often where the weekly range is capped. Can be a reversal day, especially in the New York session. [21:55.380]
* **Friday:** Typically a smaller range/consolidation day. However, if the weekly objective (a key PD array) has *not* been met, Friday can see a surprise expansion to reach it. [22:21.059]
* **High-Impact News Days (FOMC, NFP):** Stay on the sidelines. These days are considered no-setup days regardless of the model's signals. [06:50.520]

Of course. Here are the core concepts from the ICT video on "High Probability Daytrade Setups," structured for an algorithmic trading approach.

**Core Principle: Framing Trades with the Previous Day's Price Action**

The foundation of this model is using the price action of the **previous day** to frame high-probability setups for the current day. The strategy assumes that the market will either retrace within the prior day's range to continue a move or raid the prior day's high/low to reverse it. This is all done in alignment with the established **Daily and 4-Hour directional bias**.

**The Algorithmic Setup Checklist**

This is a playbook of conditions and entry triggers, primarily for the **London Open Kill Zone (2:00 AM - 4:00 AM New York Time)**.

**1. Pre-Session Analysis & Conditions**

Before the London session, an algorithm must verify these conditions to confirm a high-probability environment:

* **HTF Bias:** The Daily and/or 4-Hour charts must show a clear **bullish or bearish** institutional order flow. [00:34.079]
* **Clear Objective:** There must be a clear, unobstructed path to an opposing **Premium Array (for buys)** or **Discount Array (for sells)**. If the target isn't obvious, the setup is low-probability. [06:58.500]
* **Day of Week:** The ideal days for entering new trades are **Monday, Tuesday, and Wednesday**. [07:17.699]
* **Central Bank Dealers Range (CBDR):** Ideally, the range is **less than 40 pips**. [07:24.060]
* **Asian Range:** Demands a tight range of **20 pips or less** before the Frankfurt open (approx. 1:00 AM NY Time). [07:31.259]

**2. Bullish Entry Scenarios (When HTF Bias is Bullish)**

If the pre-session analysis is bullish, the algorithm should look for one of the following entry triggers during the London Kill Zone on a 5 or 15-minute chart:

* **Standard Retracement:** Buy a retracement into the price range established by the **previous day's New York session (low to high)**. [00:48.960]
* **Asian Range Low Raid:** Buy at a level **below the Asian session low** (plus a 5-pip buffer for the spread). [08:10.740]
* **Stop Run into Order Block:** Buy at a **Bullish Order Block** that resides just below a recent short-term low. This is a very strong setup. [08:56.519]
* **Standard Deviation Entry:** Buy at **1-2 standard deviations below the CBDR or Asian Range**, but only if it overlaps with another Discount PD Array (e.g., an order block or fair value gap). [07:48.060]
* **The "Judas Swing":** Buy the engineered drop that occurs between **12:00 AM and 2:00 AM NY Time**, especially if it trades down into a key discount level. [09:39.000]
* **The "Turtle Soup":** If price makes a low and then raids that *same low* a second time (without a significant rally in between), buy the second raid. [11:31.440]
* **No-Drop Scenario:** If price rallies straight from midnight without dropping, wait until the **2:00 AM - 4:00 AM window** and buy the *first retracement down* into a 5 or 15-minute bullish order block. [10:33.720]

**3. Bearish Entry Scenarios (When HTF Bias is Bearish)**

If the pre-session analysis is bearish, the algorithm looks for the inverse of the bullish setups:

* **Standard Retracement:** Sell a retracement into the price range established by the **previous day's New York session (high to low)**. [01:17.340]
* **Asian Range High Raid:** Sell at a level **above the Asian session high** (plus a 5-pip buffer). [21:55.620]
* **Stop Run into Order Block:** Sell at a **Bearish Order Block** that resides just above a recent short-term high. [22:21.600]
* **The "Judas Swing":** Sell the engineered rally that occurs between **12:00 AM and 2:00 AM NY Time** if it trades up into a key premium level. [22:54.600]

**Risk and Profit Management Rules**

**Stop Loss Placement**

*Do not move your initial stop loss until at least 40-50% of the expected daily range has been captured.* [14:00.000]

* **For Buy Trades:**
  + **CBDR Entry:** 30 pips below your entry. [14:29.399]
  + **Asian Range Low Raid:** 40 pips below your entry. [14:39.720]
  + **Sell Stop Raid / Turtle Soup:** 30 pips below the low that was violated. [15:02.579]
  + **Retracement to Order Block:** 10 pips below the absolute low of the day. [15:22.019]
* **For Sell Trades:**
  + **CBDR Entry:** 30 pips above your entry. [24:17.100]
  + **Asian Range High Raid:** 40 pips above your entry. [24:26.400]
  + **Buy Stop Raid / Turtle Soup:** 30 pips above the high that was violated. [24:31.740]

**Profit Taking (Scaling Out)**

Profits should be taken systematically at pre-defined levels.

* **First Profit:** **Always** take a partial profit at **+20 to 30 pips**. This is a mandatory rule for London trades. [16:31.500]
* **Subsequent Profits:** Scale out portions of the trade at the following levels as they are reached:
  + At **2 standard deviations** of the Asian or CBDR range. [16:40.980]
  + At the **previous day's high/low**.
  + At the **50% equilibrium** of the current 60-minute price swing. [17:13.919]
  + At the projected **5-Day Average Daily Range (ADR)**. Have 60-80% of your trade off by this point. [17:35.820]
* **Time-Based Profit Taking:**
  + Scale out just before **5:00 AM NY Time** (start of London Lunch). [18:41.400]
  + Scale out into any rally/decline that occurs just before the **7:00 AM NY Open**. [18:51.780]
  + Scale out during the trend continuation between **10:00 AM and 11:00 AM NY Time**. [19:25.080]

Of course. Here are the core concepts from the ICT video on "Intraday Profiles," structured into a clear, algorithmic framework for trading the London session.

**Core Principle: The Two Dominant London Profiles**

The model is based on the idea that on any given day with a clear higher time frame (HTF) bias, the London session will unfold in one of two primary ways: a **Normal Protraction** or a **Delayed Protraction**. By identifying which profile is in play, a trader can anticipate the timing and nature of the daily high or low.

The entire model hinges on the price action that occurs relative to two key times: **12:00 AM New York Time** and **2:00 AM New York Time**.

**The "London Normal Protraction" Profile (The Classic Setup)**

This is the ideal, highest-probability profile that ICT looks for. It's characterized by an immediate, clean move against the expected daily trend right after the session opens.

**Algorithmic Checklist (Sell Day)**

* **Pre-Condition 1:** Higher time frame bias is **bearish**.
* **Pre-Condition 2:** The Central Bank Dealers Range (CBDR) is tight, ideally **less than 40 pips**. [01:36.299]
* **Pre-Condition 3:** The Asian Range is consolidated, ideally **20-30 pips**. [02:02.520]
* **The Key Filter:** Price must begin to **rally immediately after 12:00 AM NY Time**, trending higher into the 2:00 AM window. If this does not happen, this profile is invalid. [02:17.400]
* **Setup:** This initial rally is the **Judas Swing**, designed to engineer buy-side liquidity.
* **Entry:** Look to **sell short** at the peak of this rally, which is expected to form between 2:00 AM and 4:00 AM. The peak should ideally reach **1-2 standard deviations** of the CBDR. [03:32.580]

**Algorithmic Checklist (Buy Day)**

* **Pre-Condition 1:** Higher time frame bias is **bullish**.
* **Pre-Condition 2:** The CBDR is **less than 40 pips**.
* **Pre-Condition 3:** The Asian Range is **20-30 pips**. [11:46.200]
* **The Key Filter:** Price must begin to **decline immediately after 12:00 AM NY Time**, trending lower into the 2:00 AM window. If this does not happen, this profile is invalid. [11:52.560]
* **Setup:** This initial decline is the **Judas Swing**, designed to engineer sell-side liquidity.
* **Entry:** Look to **buy long** at the bottom of this decline, which is expected to form between 2:00 AM and 4:00 AM. The low should ideally reach **1-2 standard deviations** of the CBDR. [12:18.240]

**The "London Delayed Protraction" Profile (The Alternative Setup)**

This profile is used when the "Normal Protraction" fails to materialize—specifically, when the market does *not* make a clean move against the trend right after midnight.

**Algorithmic Checklist (Sell Day)**

* **Trigger:** The "Normal Protraction" profile is invalid because price **did not rally** after 12:00 AM. Instead, it may have consolidated or moved lower.
* **Condition:** The HTF bias remains **bearish**.
* **The Key Filter:** Draw a vertical line on your chart at **2:00 AM NY Time**.
* **Setup:** Wait for a **rally (a smaller, intraday Judas Swing) to begin at or shortly after the 2:00 AM mark**. [08:52.620]
* **Entry:** **Sell short** as this delayed rally trades up into a nearby intraday **Premium PD Array** (e.g., a 15-minute bearish order block or fair value gap). [09:30.060]

**Algorithmic Checklist (Buy Day)**

* **Trigger:** The "Normal Protraction" profile is invalid because price **did not decline** after 12:00 AM.
* **Condition:** The HTF bias remains **bullish**.
* **The Key Filter:** Draw a vertical line on your chart at **2:00 AM NY Time**.
* **Setup:** Wait for a **decline to begin at or shortly after the 2:00 AM mark**. [15:26.519]
* **Entry:** **Buy long** as this delayed decline trades down into a nearby intraday **Discount PD Array** (e.g., a 15-minute bullish order block). [15:34.500]

Of course. Here are the core concepts from the ICT video on "Intraday Top Down Analysis," structured into an algorithmic trading framework.

This model integrates all the concepts from the mentorship into a single top-down process, culminating in two primary, high-probability trade patterns.

**The Intraday Top-Down Analysis Checklist**

This is the sequential process for analyzing the market from a 4-hour perspective down to an intraday chart.

1. **Higher Time Frame Context**: All analysis begins with the established bias from the Monthly, Weekly, and Daily charts. [01:48.540]
2. **Day of the Week**: Determine the likely weekly profile. The focus is on finding high-probability setups on **Mondays, Tuesdays, and Wednesdays** that align with the HTF bias. [06:30.000]
3. **Time of Day (Kill Zones)**: Frame all setups within the key volatility windows: London Open, New York Open, and London Close. The goal is to position ahead of or during the first half of the main volume window (**3:00 AM to 10:00 AM NY Time**). [07:22.199]
4. **Consolidation Ranges & Deviations**:
   * **Central Bank Dealer's Range (CBDR) & Asian Range**: Use standard deviations of these ranges to project potential daily highs and lows. A confluence of deviations from both ranges provides a high-probability target. [08:41.159, 12:24.060]
   * **Flout (Float)**: This is the combined range of the CBDR and Asian Range. The standard deviation for the flout is calculated as **half of this total range**. These deviations are then projected out. A confluence of Flout, CBDR, and Asian Range deviations provides the highest confidence for daily extremes. [12:51.899, 14:09.480]
5. **Intraday Profile**: Anticipate the daily template. If the HTF bias is bullish, look for the low of the day to form in London. If the 4-hour chart has not yet reached a key premium array, expect the New York session to be a **continuation** of the London move. [15:45.600]
6. **PD Arrays (Key Levels)**: Drop down from the 4-hour chart to a lower time frame (60, 30, 15, or 5-minute) to find the clearest **Fair Value Gaps** and **Order Blocks**. This refines entry and exit targets. [05:41.460]
7. **Average Daily Range (ADR)**: Use the 5-day ADR to frame the expected range. If the ADR is exceeded, use Fibonacci extensions (127.2% and 161.8%) projected from the ADR high/low to find the next targets, but *only* if they align with another PD Array. [17:31.080]

**The Two Core ICT Trade Patterns**

After completing the top-down analysis, the execution is based on waiting for one of these two specific patterns to form. These are the only two setups the speaker personally trades.

**Pattern 1: The Fair Value / Optimal Trade Entry (Internal Range Liquidity)**

This is the primary pattern for entering during a retracement.

* **Bullish Setup**:
  1. **Condition**: HTF bias is **bullish**.
  2. **Stage**: An impulse swing higher creates a **Fair Value Gap**. A short-term low forms, and price fails to rally further.
  3. **Setup**: Price then drops, running the sell stops below the **short-term low** and trading down into the **Fair Value Gap**.
  4. **Entry**: **Buy** within the Fair Value Gap, which should align with an Optimal Trade Entry (OTE) level and a Bullish Order Block. This is a high-confidence entry because it combines four distinct confluences. [26:26.520]
* **Bearish Setup**:
  1. **Condition**: HTF bias is **bearish**.
  2. **Stage**: An impulse swing lower creates a **Fair Value Gap**. A short-term high forms, and price fails to drop further.
  3. **Setup**: Price then rallies, running the buy stops above the **short-term high** and trading up into the **Fair Value Gap**.
  4. **Entry**: **Sell short** within the Fair Value Gap, which should align with an OTE level and a Bearish Order Block. [40:05.220]

**Pattern 2: The Turtle Soup (External Range Liquidity)**

This pattern is for fading a stop run at a key HTF level.

* **Bullish Setup**:
  1. **Condition**: HTF bias is **bullish**.
  2. **Stage**: You have identified a key **HTF Discount Array** where you want to buy. Price drops but forms a short-term low *just above* your level, creating a "false bottom."
  3. **Setup**: You wait patiently for price to make a **second run lower**, taking out the sell stops below that false bottom and trading into your predetermined Discount Array.
  4. **Entry**: **Buy** as price raids the liquidity below the old low, entering at your HTF discount level. [29:45.179]
* **Bearish Setup**:
  1. **Condition**: HTF bias is **bearish**.
  2. **Stage**: You have identified a key **HTF Premium Array** to sell at. Price rallies but forms a short-term high *just below* your level.
  3. **Setup**: Wait for price to make a **second run higher**, taking out the buy stops above that short-term high and trading into your Premium Array.
  4. **Entry**: **Sell short** as price raids the liquidity above the old high. [42:47.400]

**The Contingency Plan: The Breaker Entry**

This is the follow-up trade if you miss the initial Turtle Soup entry.

* **Bullish Setup**: If you missed the Turtle Soup buy, wait for price to rally and break through the **short-term high** that was formed *before* the stop run. This old high now becomes a **Bullish Breaker**.
* **Entry**: **Buy** when price retraces back down to test the Bullish Breaker. Do not wait for a deeper retracement, as the market is unlikely to return to the stop run low. [33:23.159]
* **Bearish Setup**: If you missed the Turtle Soup sell, wait for price to drop and break through the **short-term low** that was formed *before* the stop run. This old low is now a **Bearish Breaker**.
* **Entry**: **Sell short** when price retraces back up to test the Bearish Breaker. [45:04.380]

Of course. Here are the core concepts from the ICT video on "Projecting Daily Highs & Lows," structured for an algorithmic trading approach.

The model provides a specific, mechanical method for projecting the potential high or low of the day. It is based on the size of the initial move against the trend (the "Judas Swing") that occurs during the London session.

**The Core Principle: Symmetrical Price Projection**

The foundational idea is that the range of the initial move against the daily trend (the **protractionary state**) can be measured and then projected symmetrically in the direction of the trend to forecast the daily extreme.

In simpler terms, the **size of the Judas Swing in London becomes the "measuring stick"** for how far price will travel in the intended direction for the rest of the day.

**The Algorithmic Projection Method**

This method is only applied **after** the London Judas Swing has formed the initial high or low of the day.

**1. Determine the "Known Range"**

First, the algorithm must quantify the size of the London protractionary move.

* **For a Bearish Day (Projecting the Low)**:
  1. The market rallies during the London session to form the high of the day. This move is measured in standard deviations of the Central Bank Dealers Range (CBDR).
  2. The **"Known Range"** is the total pip distance from the **CBDR low up to the high of the day**. For instance, if the high of the day forms at +2 standard deviations, the "Known Range" is the pip value from the bottom of the CBDR to that +2 standard deviation level. [09:37.380]
* **For a Bullish Day (Projecting the High)**:
  1. The market declines during the London session to form the low of the day.
  2. The **"Known Range"** is the total pip distance from the **CBDR high down to the low of the day**.

**2. Project the "Known Range" to Find Targets**

Once the "Known Range" is established, it is projected from the opposite side of the CBDR to find the daily objective.

* **For a Bearish Day**:
  1. Take the pip value of the "Known Range."
  2. Begin at the **low of the CBDR**.
  3. Subtract the "Known Range" value from the CBDR low. This gives you the **first projection (-1x)**.
  4. Subtract the "Known Range" again from that new level to get the **second projection (-2x)**, and so on. [13:00.060]
* **For a Bullish Day**:
  1. Take the pip value of the "Known Range."
  2. Begin at the **high of the CBDR**.
  3. Add the "Known Range" value to the CBDR high to get the **first projection (+1x)**.
  4. Add the "Known Range" again to get the **second projection (+2x)**. [17:01.560]

**Critical Conditions and Filters**

This model is **not** applied every day. It requires a specific set of preconditions for it to be considered high-probability.

* **CBDR Must Be Consolidated**: The model is only valid if the Central Bank Dealers Range is **less than 40 pips**. If the range is wider, these projections are not used. [03:15.239]
* **HTF Bias is Mandatory**: You must have a clear higher time frame directional bias. You only project lows on bearish days and highs on bullish days.
* **PD Array Confirmation**: The projections are **not blind targets**. A projected level is only considered valid if it **overlaps with a logical PD Array** (e.g., a fair value gap, an old low/high, or an order block). The PD Array is the ultimate confirmation, and the projection simply leads you to that level. [19:00.780]
* **Time of Day as a Filter**: The projections help anticipate where price might reach by a key time window, such as the **London Close Kill Zone (10:00 AM - 12:00 PM NY Time)** or the end of the main trading day (around 2:00 PM NY Time). [13:50.100]

This is how I approach short-term top-down analysis, from the daily chart down to the 4-hour chart. This is my personal method, not a rigid set of rules.

**Daily Chart Analysis**

My analysis starts on the daily chart, where I'm trying to understand the institutional perspective. Here's my checklist:

* **Commercial Hedging (COT Data):** I look at the last 12 months of the Commitment of Traders (COT) data for the large commercial hedgers. I find the highest and lowest points of their net positions over that period and divide that range in half. If their current position is above the halfway mark, I consider them bullish; if below, bearish.
* **Open Interest:** I'm looking for a 15% or more decline in open interest as price hits a major discount area (bullish) or a 15% or more increase as price hits a major premium area (bearish). If neither of these conditions is met, I don't consider open interest.
* **Institutional Order Flow:** I want to see if the daily chart confirms the monthly and weekly bias. If the higher timeframes are bearish, I look for the daily chart to find resistance at up-close candles and break through down-close candles. The opposite is true for a bullish bias.
* **Weekly Profile:** I use the economic calendar to anticipate the most likely weekly profile. I'm generally looking for the bulk of the week's range to form between Tuesday and Thursday. I also use two key opening prices for the week: the natural Sunday open and the Monday midnight (New York time) open.
* **Intermarket Analysis (SMT Divergence):** I look for divergences between correlated assets, like a higher high in the dollar index while the euro fails to make a lower low. This can confirm my directional bias.
* **Market Structure:** I pay close attention to **breakers** on the daily chart. Trading between a bullish and bearish breaker often presents clear, one-sided moves.
* **PD Array Matrix:** I identify all the premium and discount arrays on the daily chart.
* **Key Price Levels:** I calibrate the PD array levels to the nearest 5 or 10-pip institutional price level.

After completing this process, I have a defined daily bias and I'm ready to move to the 4-hour chart.

Of course. Here are the core concepts from the ICT video on "Trading In Consolidations," structured into an algorithmic framework.

The primary secret to trading consolidations is that all price action within the consolidation is **subordinate to the Daily and 4-Hour order flow**. Smart money will use the consolidation to engineer liquidity and take positions that align with this higher-timeframe (HTF) directional bias.

**The Two Opposing Views**

An algorithm must be programmed to act like Smart Money and do the opposite of ill-informed Retail traders.

* **Retail Traders:**
  + Chase breakouts, buying strength and selling weakness. [01:56.220]
  + Treat the old high of the consolidation as classic resistance and the old low as classic support. [02:55.400]
  + See a break of a short-term high as bullish and a break of a short-term low as bearish, regardless of the HTF context. [06:39.479]
* **Smart Money (The Algorithmic Approach):**
  + **Fades breakouts** that go against the Daily/4H order flow. [02:13.739]
  + Understands that liquidity (buy stops and sell stops) builds up above the consolidation high and below the consolidation low.
  + Buys **below** an old low and sells **above** an old high when it aligns with the HTF bias. [03:23.340]

**The Algorithmic Trading Model for Consolidations**

The model is based on fading expansions away from the **equilibrium** (midpoint) of the consolidation range, in alignment with the HTF order flow.

**Condition 1: Bullish HTF Order Flow (Daily/4H)**

If the higher-timeframe bias is **bullish**, the algorithm should be programmed to look for buying opportunities by fading downside moves.

1. **Identify the Setup:** Price is in a clear consolidation on a lower timeframe (e.g., 15-minute or 1-hour).
2. **Monitor for the Trap:** Wait for price to expand **downward**, away from the consolidation's equilibrium, and break a short-term low. Retail traders will see this as a bearish breakdown and start selling weakness. [16:48.060]
3. **Execute the Entry:** This move is interpreted as a **run on sell-side liquidity**. Smart money is accumulating long positions from the sellers. The algorithm should look to **buy** as price breaks below the consolidation's low. [11:19.620]
4. **Define the Target:** The initial target is a return to the **equilibrium** of the consolidation range. The secondary target is a run on the buy-stops resting above the consolidation's high. [12:27.480]

**Condition 2: Bearish HTF Order Flow (Daily/4H)**

If the higher-timeframe bias is **bearish**, the algorithm should look for selling opportunities by fading upside moves.

1. **Identify the Setup:** Price is in a clear consolidation.
2. **Monitor for the Trap:** Wait for price to expand **upward**, away from equilibrium, and break a short-term high. Retail traders will see this as a bullish breakout and start buying strength. [14:50.880]
3. **Execute the Entry:** This move is interpreted as a **run on buy-side liquidity**. Smart money is distributing short positions to the buyers. The algorithm should look to **sell short** as price breaks above the consolidation's high. [10:43.380]
4. **Define the Target:** The initial target is a return to **equilibrium**. The secondary target is a run on the sell-stops resting below the consolidation's low. [16:02.880]

Of course. Here is a summary of the core concepts from the ICT video on "Trading Market Reversals," structured into an algorithmic framework.

The model identifies eight specific market reversal scenarios. The core principle behind all of them is to **fade stop runs** that occur at key liquidity pools, but only when there is a **confluence with a higher-timeframe (HTF) PD Array** and institutional order flow.

**1. Previous Day's High/Low Reversal**

This is the foundational reversal pattern, focusing on liquidity resting just beyond the prior day's range.

* **Bullish Reversal (Buying below the low):**
  + **Condition:** The HTF institutional order flow (Weekly, Daily, 4H) is **bullish**, and price is in a retracement during a larger expansionary move.
  + **Setup:** Price trades down below the **previous day's low** and into a clear **HTF discount array** (like a fair value gap or order block). [16:55.680]
  + **Execution:** Buy below the previous day's low, anticipating a reversal as smart money accumulates sell-side liquidity.
* **Bearish Reversal (Selling above the high):**
  + **Condition:** The HTF institutional order flow is **bearish**, and price is in a retracement.
  + **Setup:** Price trades up above the **previous day's high** and into a clear **HTF premium array**. [18:36.480]
  + **Execution:** Sell short above the previous day's high, anticipating a reversal.

**2. Intra-Week High/Low Reversal**

This pattern looks for reversals at the extremes of the current week's range, often aligning with the classic weekly templates.

* **Bullish Reversal (Buying below the intra-week low):**
  + **Condition:** HTF bias is **bullish**.
  + **Setup:** The market establishes a low for the week (e.g., on Monday or Tuesday). Later in the week (e.g., Wednesday), price trades **below that initial low** and into a significant **HTF discount array**. [06:12.960]
  + **Execution:** Buy the stop run below the intra-week low, especially if it occurs at a key HTF level. This is particularly powerful if it runs below **equal lows**. [21:08.100]
* **Bearish Reversal (Selling above the intra-week high):**
  + **Condition:** HTF bias is **bearish**.
  + **Setup:** The market establishes a high for the week. Later, price trades **above that initial high** and into a significant **HTF premium array**. [04:18.000]
  + **Execution:** Sell the stop run above the intra-week high.

**3. Intermediate-Term High/Low Reversal**

This is a longer-term pattern that targets liquidity above or below highs and lows from previous weeks or even months. These are high-impact setups, often found in consolidating or range-bound markets.

* **Setup:** The market is trading within a larger consolidation. Price runs above a significant old high (from a previous week/month) or below a significant old low. [23:11.039]
* **Execution:** Fade the stop run, but **only if** the context supports it. You must ask: Is price running to a major HTF PD array to reverse, or is it a clean breakout to continue trending? The key is to trade these reversals when the market lacks a clear, one-sided trend. [25:46.380]

**4. New York Session & London Close Reversals**

These reversals are time-based and depend entirely on where price is relative to HTF levels when these sessions open.

* **The Default Rule:** The New York session is typically a **continuation** of the move established in London. [30:02.340]
* **The Reversal Condition:** A New York session reversal is only anticipated if the London session drives price **directly into a major HTF premium or discount array** right at the New York open (7:00 AM - 9:00 AM EST). [29:39.899]
  + **Bullish Reversal:** London trades down into an HTF discount array at the NY open. Expect a reversal higher.
  + **Bearish Reversal:** London trades up into an HTF premium array at the NY open. Expect a reversal lower.
* **London Close Reversal:** The same logic applies to the London Close (10:00 AM - 12:00 PM EST). It can also provide a reversal, often acting as a **second stop run** that takes out the high/low made during the New York session before the true reversal begins. [33:22.320] Additionally, on large-range days that have exceeded the 5-day ADR, the London Close often produces a scalping opportunity for a partial retracement of the daily range. [32:20.700]

You should avoid trading the London session when specific market conditions suggest a high probability of erratic or low-volatility price action. The model is a filter designed to keep you out of the market during low-probability scenarios.

**When to Avoid the London Session**

These are the primary filters that indicate a potentially "sloppy" or unpredictable London session.

* **Post-Volatility Conditions:**
  + **After a Large Range Day:** Avoid the session if the previous day's range was more than **twice the 5-day Average Daily Range (ADR)**. The market is likely to consolidate. [01:22.680]
  + **After Three Consecutive Daily Candles:** If the daily chart shows three straight up-closes, avoid longs. If it shows three straight down-closes, avoid shorts. The market is due for a pause or retracement. [02:07.860]
  + **After FOMC Whipsaw:** If an FOMC announcement caused extreme, erratic price action, the following London session will likely be messy. [03:36.780]
* **Pre-News & Holiday Conditions:**
  + **Ahead of Non-Farm Payroll (NFP):** Do not trade the London session on NFP Friday. [04:45.240]
  + **Before a Holiday:** Avoid the session on a day leading into a long weekend or holiday, as volume will be thin. [05:09.120]
  + **Multiple News Drivers:** If the economic calendar shows several high or medium-impact news events scheduled during the session for your pair, it can lead to unpredictable price action. [05:59.720]
* **Range-Based Conditions:**
  + **Wide Central Bank Dealers Range (CBDR):** If the CBDR (2 PM - 8 PM NY Time) is **wider than 50 pips**, the odds of a clean setup decrease significantly. [08:38.640]
  + **Wide Asian Range:** If the Asian session range is **wider than 40 pips**, it also suggests a less predictable London session. [09:28.620]
  + **Trending Pre-Session:** If the market is already in a sustained trend from 8 PM NY Time onwards (the start of the Asian session), the main move may have already happened, leaving London with little momentum. [12:51.600]
  + **Lack of Consolidation:** The ideal setup requires the CBDR and Asian Range to be in a **clear, tight, obvious consolidation**. If price is erratic or trending during these periods, avoid London. [10:15.120]

**When the London Session is Ideal**

These are the conditions that create a high-probability environment for a clean London session trade.

* **Clear Daily Bias:** The daily chart must be clearly respecting the PD Array Matrix, showing a discernible directional bias towards either a premium or discount array. [20:42.419]
* **Room to Move:** There should be a clear path for price to travel from its current level to the next major premium array (for shorts) or discount array (for longs) on the daily chart. [21:29.280]
* **Volatility is Due:** The ideal setup occurs when the previous day's range has **not** exceeded its 5-day ADR. This indicates that an expansion in volatility is likely due. [23:33.780]
* **Clean Accumulation:** The CBDR and Asian Range must be in a **tight, quiet consolidation**. This allows orders (open float) to build above and below the range, setting the stage for a clean manipulation and expansion during the London Killzone. [11:55.680]