Order Flow Reversal Patterns

1.Buy/Sell Absorption

A:Selling Absorption (Bullish Reversal)

a. High volume/High Delta ~ High negative delta

b. High Volume/Low Delta ~ Low negative delta,but **min delta** is high

c.Low volume/High Delta ~ High negative delta

d.Low volume/Low Delta ~ Low negative delta,
mailny pull-back movement

Signal: a > b > c > d

B:Buying Absorption (Bearish Reversal)

a.High volume/High Delta ~ High positive delta

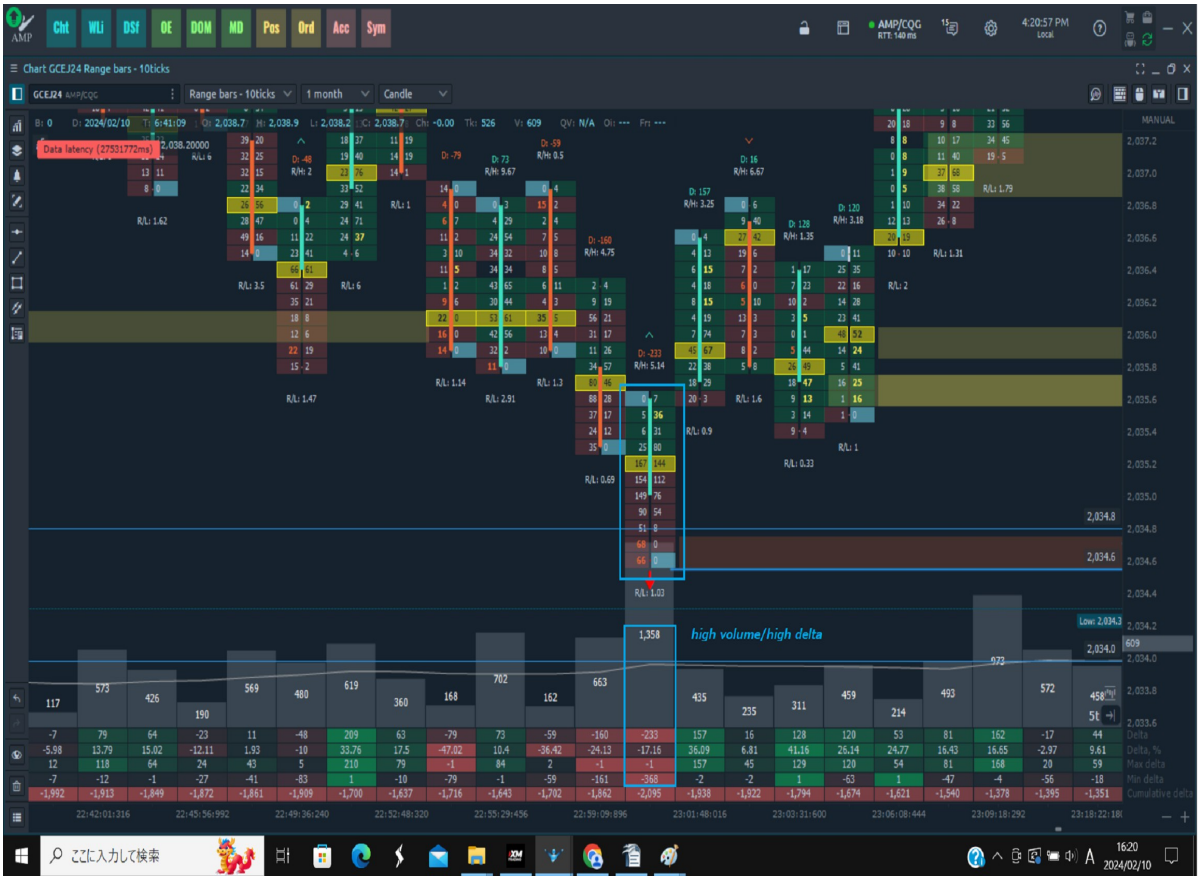
b.High volume/Low Delta ~ Low positive delta,but **max delta** is high

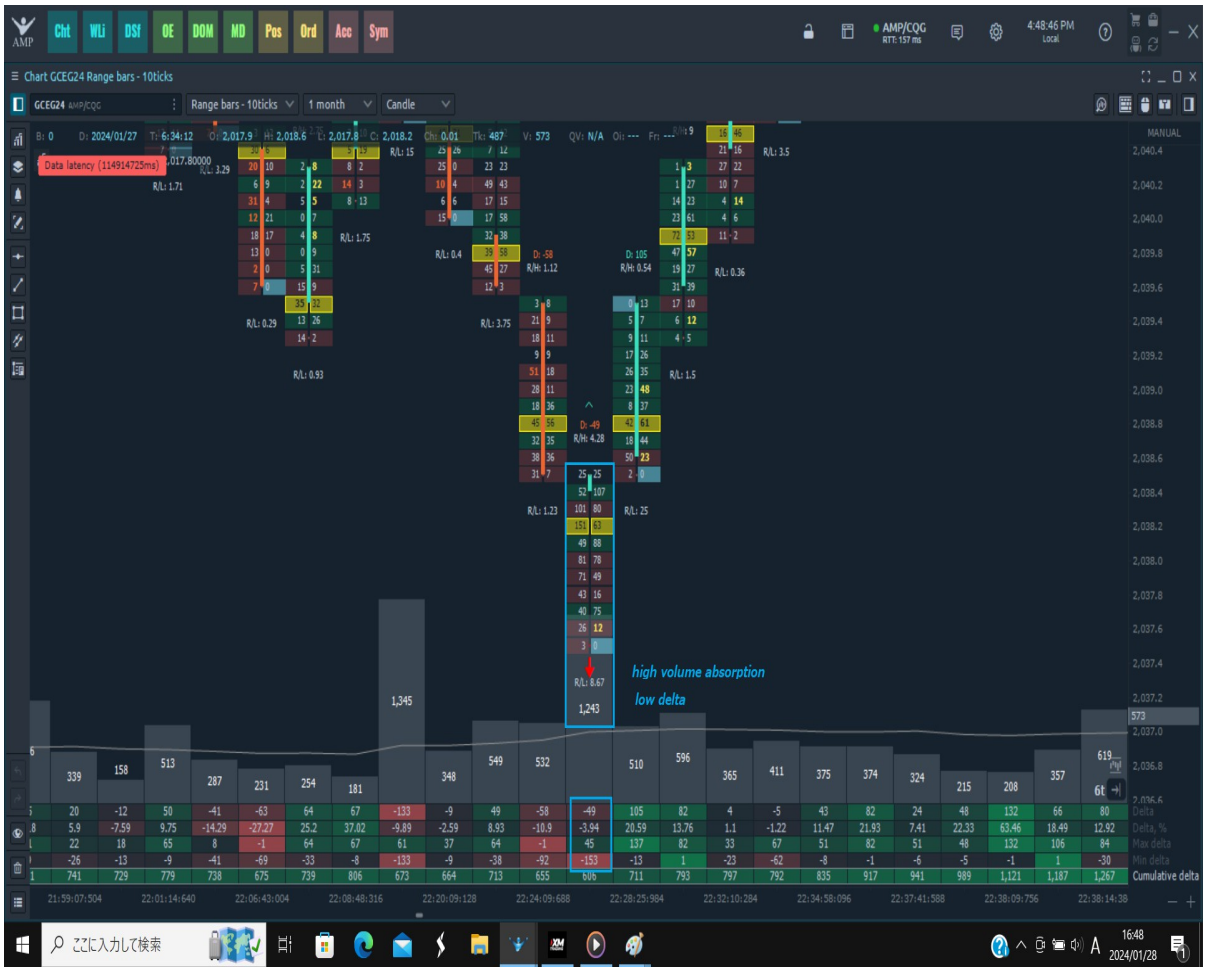
c.Low volume/High Delta ~ High positive delta

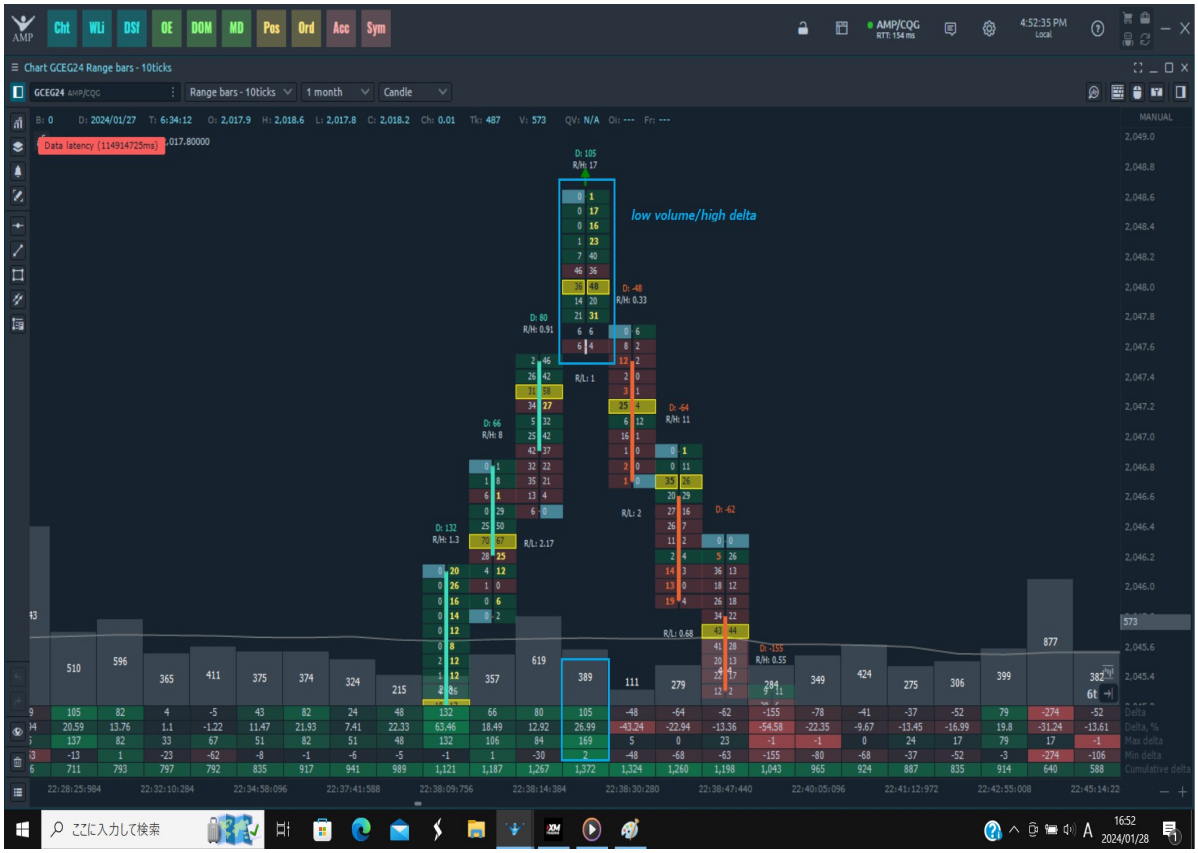
d.Low volume/Low Delta ~ Low positive delta,
mainly pull-back movement

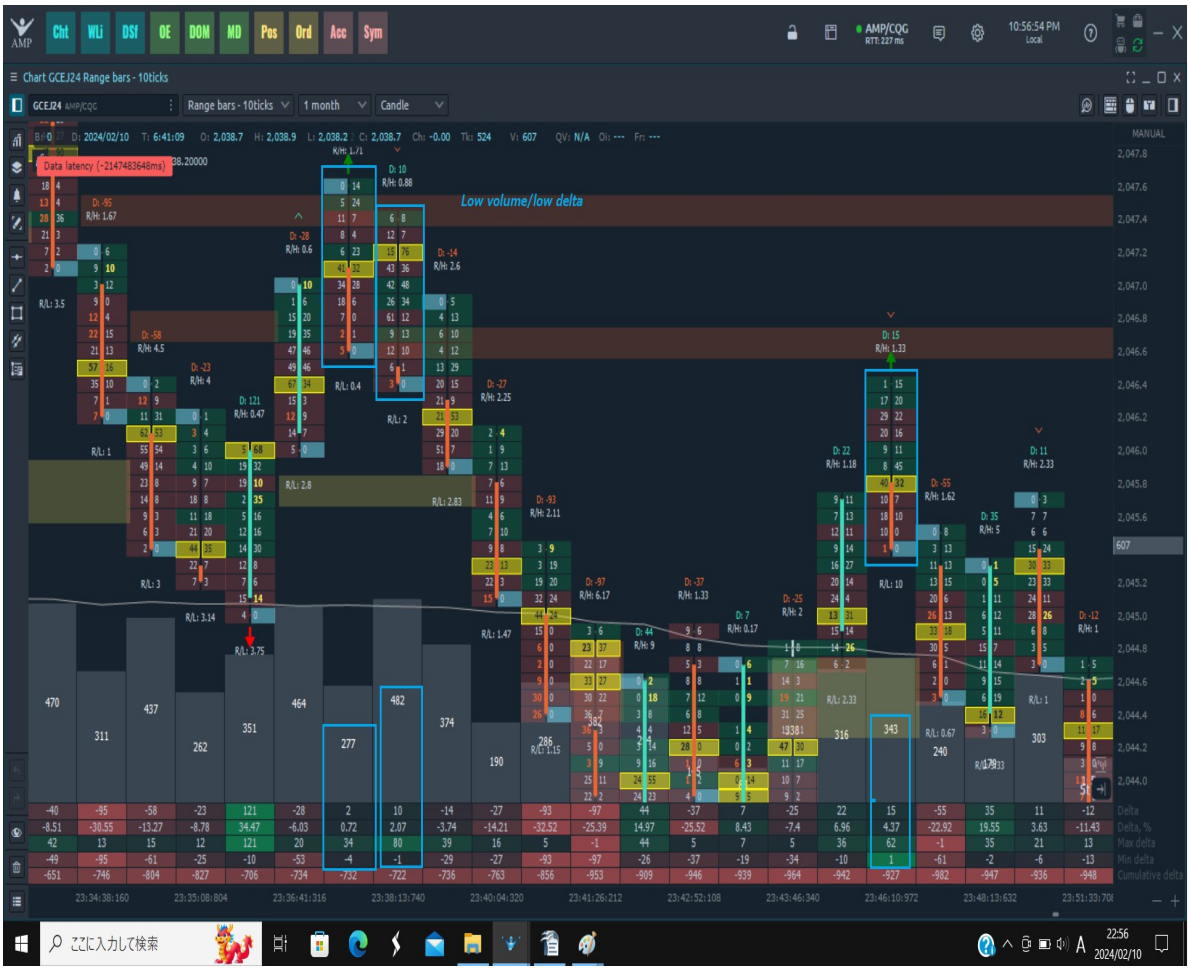
Signal: a > b > c > d

Example chart:




high volume absorption
low delta


low volume/high delta


Low volume/low delta

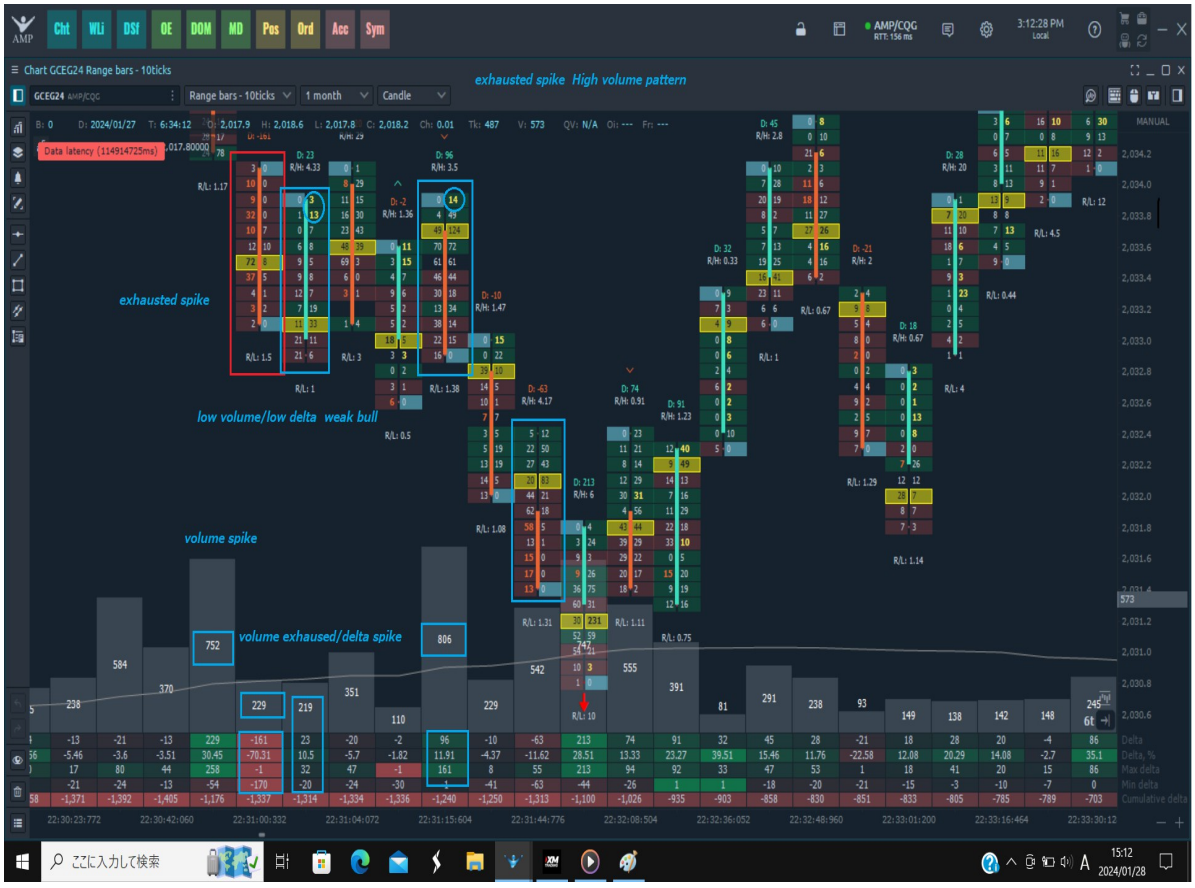
2.Exhaused Delta Spike + Price Divergence

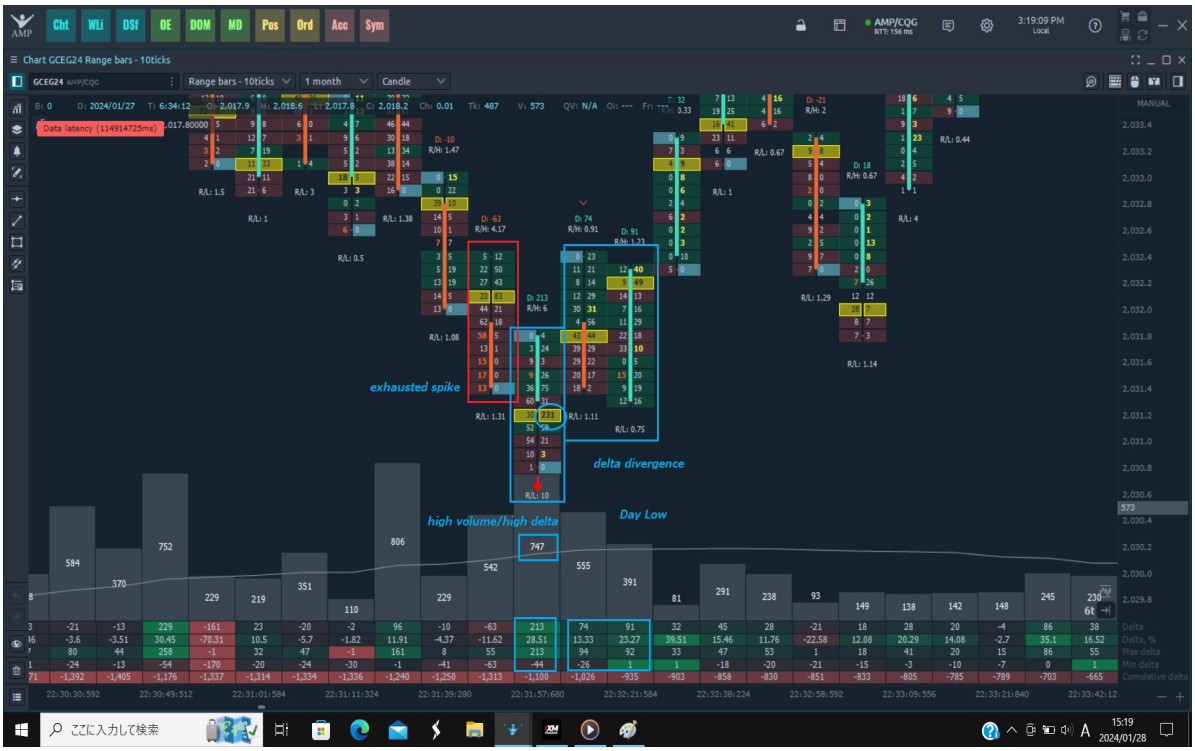
When a swing movement come to an end, this pattern often occurs. They call it 'market sweep','spoofing',etc.

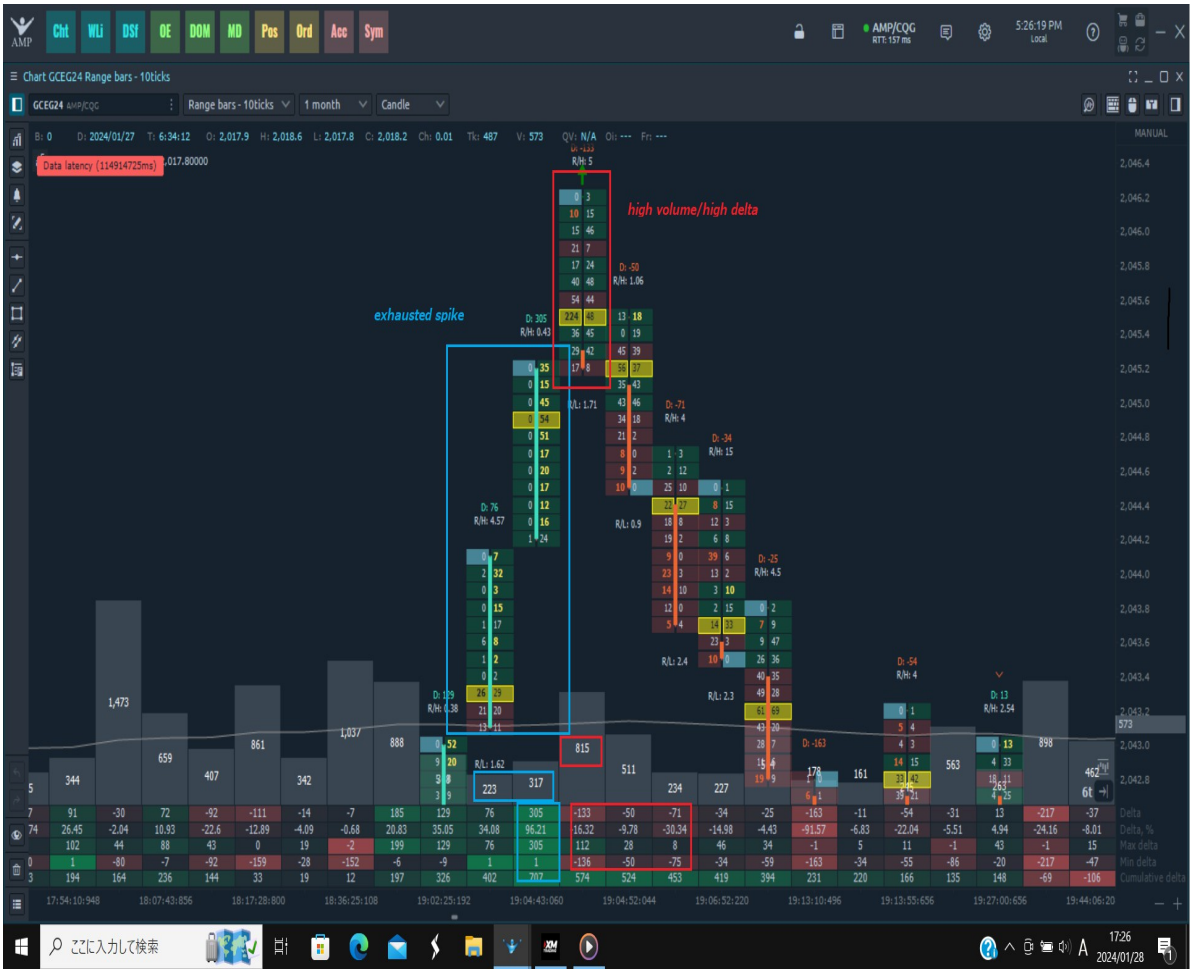
A.High Volume/High Delta

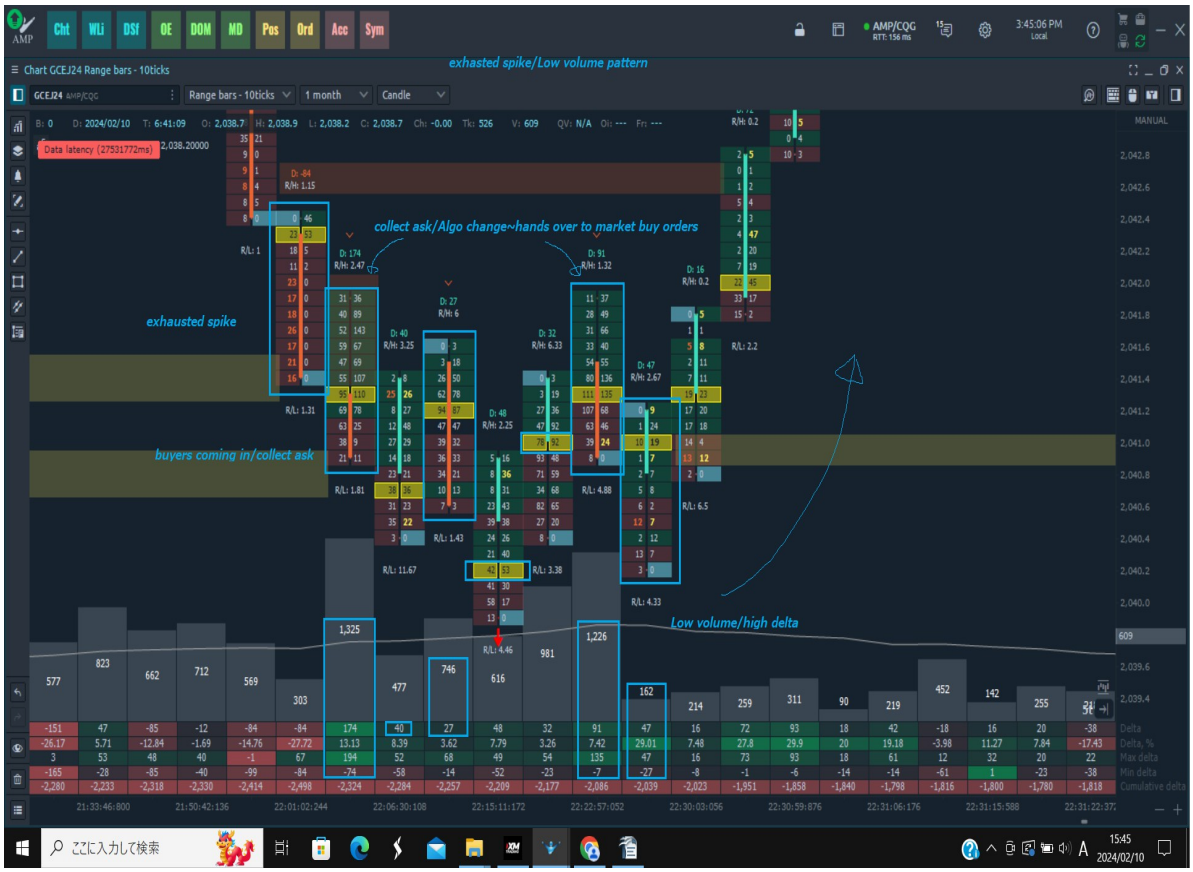
B.Low Volume/High Delta

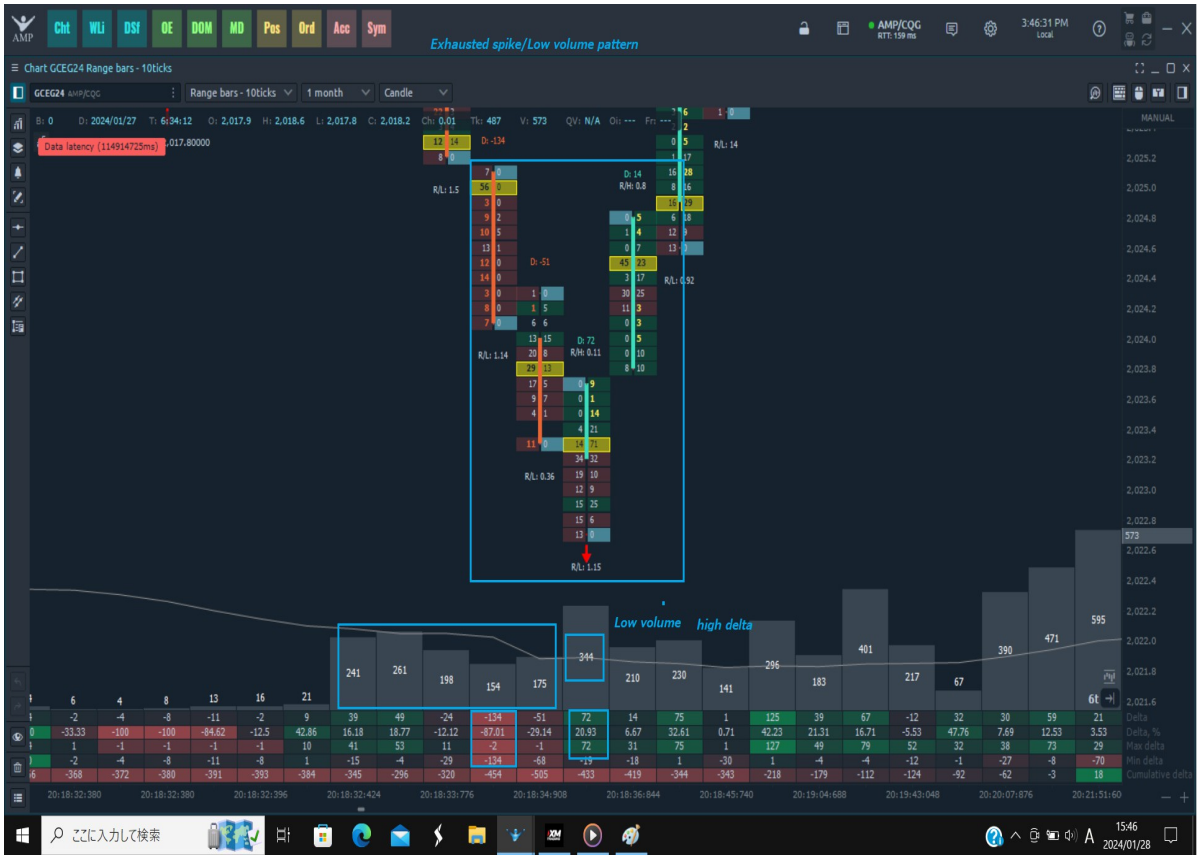
Example chart:




exhausted spike
delta divergence
high volume/high delta
Day Low


high volume/high delta
exhausted spike


exhasted spike/Low volume pattern
collect ask/Algo change~hands over to market buy orders
exhausted spike
buyers coming in/collect ask
Low volume/high delta


Exhausted spike/Low volume pattern
Low volume
high delta

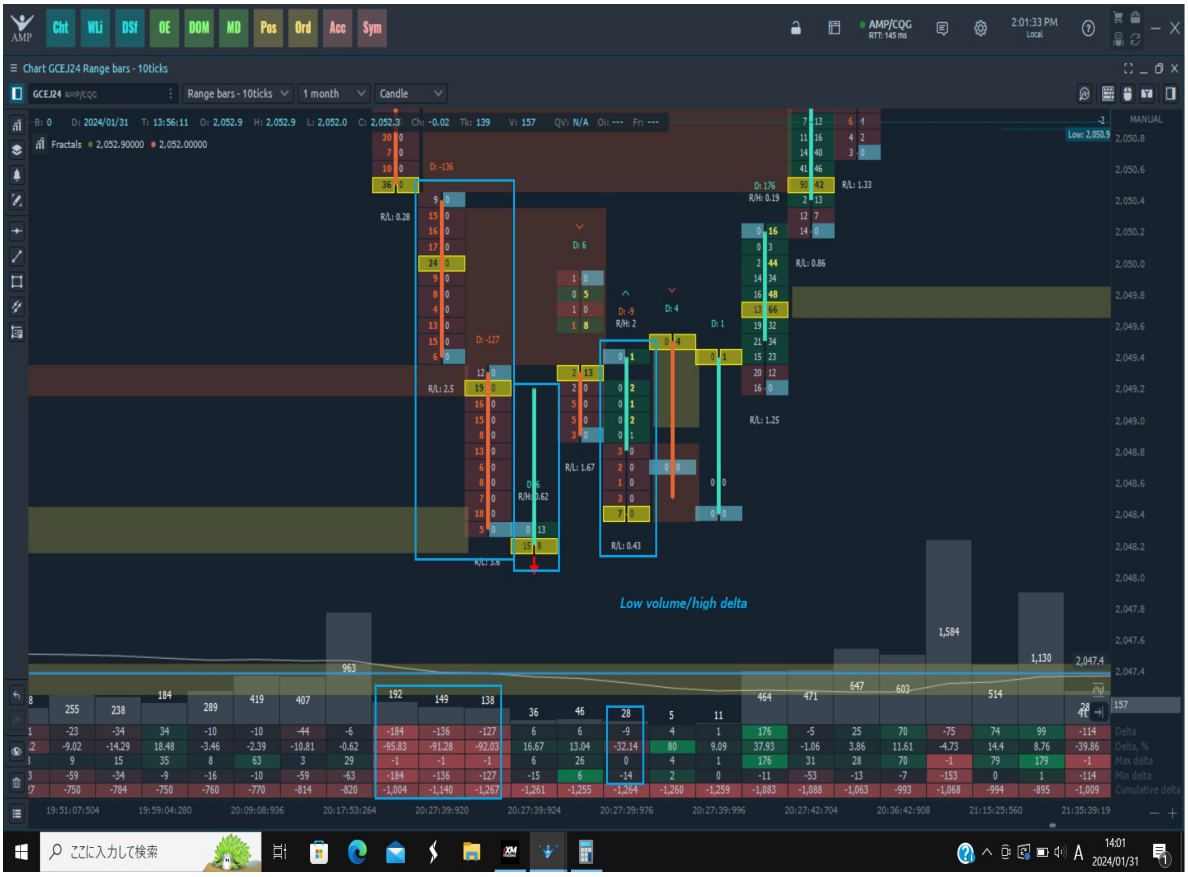


Chart GCEJ24 Range bars - 10ticks
Low volume/high delta

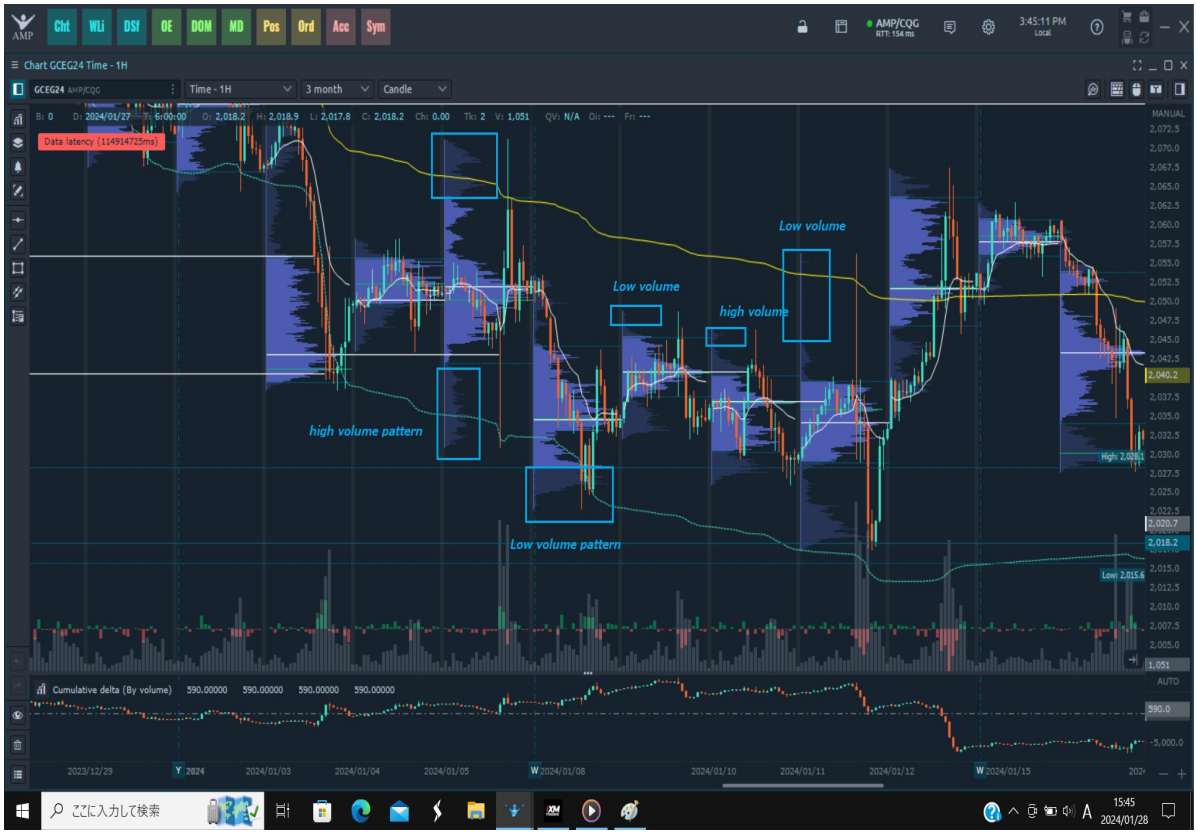


Chart GCEG24 Time - 1H
Low volume
Low volume
high volume
high volume pattern
Low volume pattern
Cumulative delta (By volume)

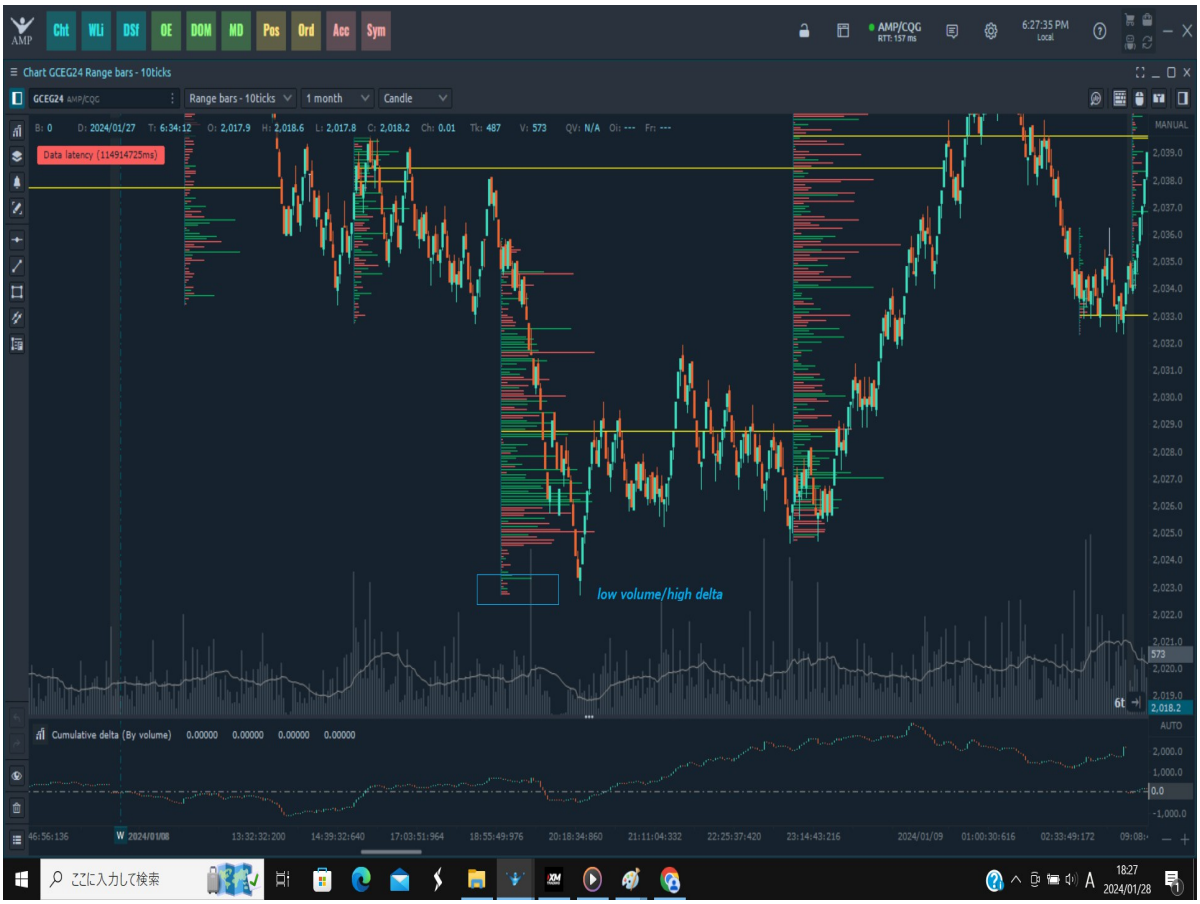


Chart GCEG24 Range bars - 10ticks
GCEG24
Range bars - 10ticks
1 month
Candle
Data latency (114914725ms)
low volume/high delta
Cumulative delta (By volume)

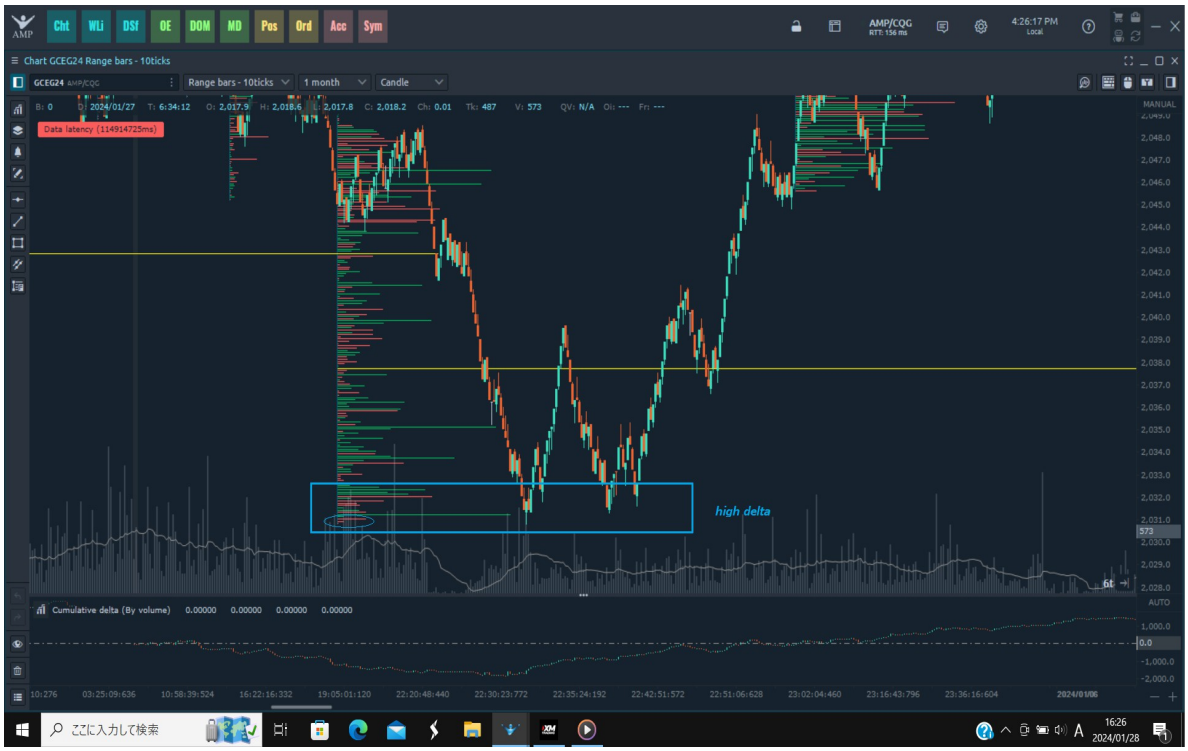


Chart GCEG24 Range bars - 10ticks
GCEG24
Range bars - 10ticks
1 month
Candle
Data latency (114914725ms)
high delta
Cumulative delta (By volume)

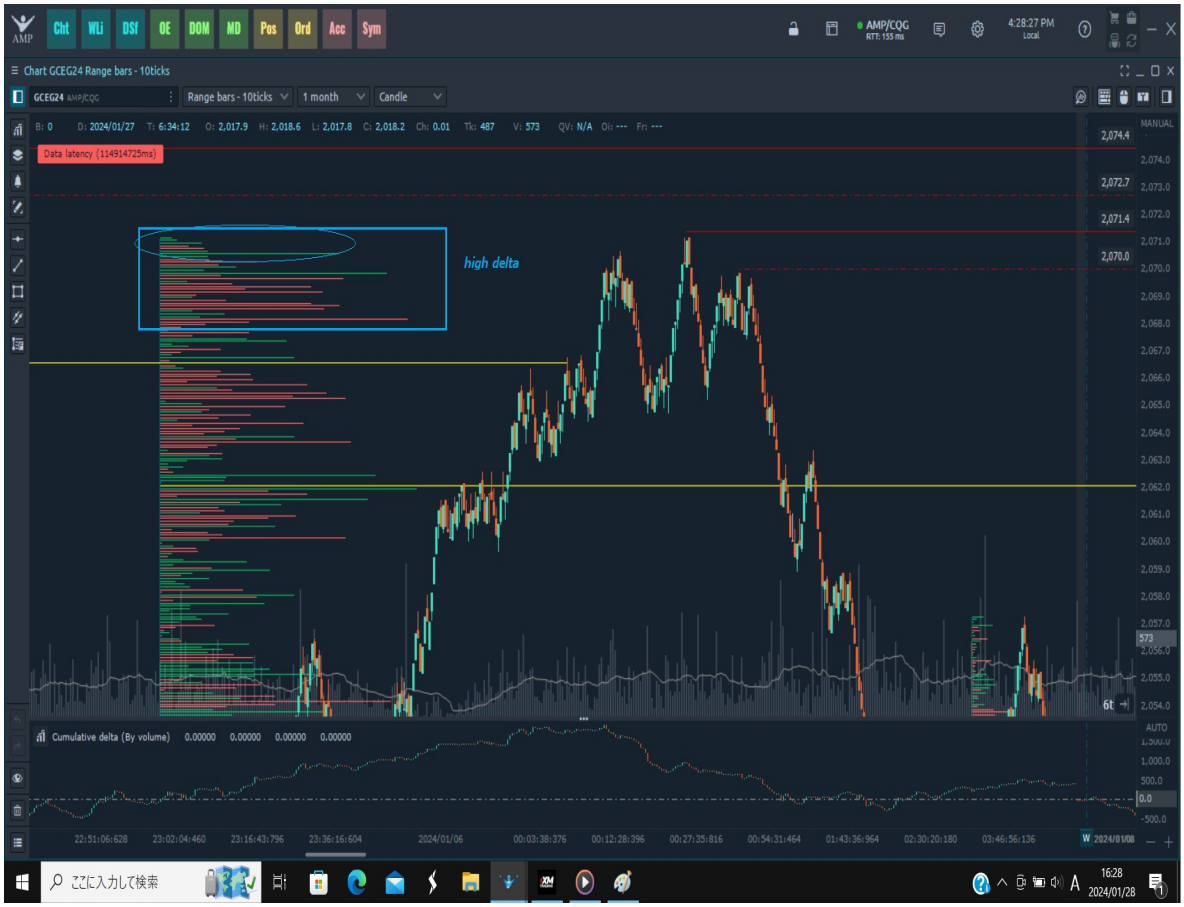


Chart GCEG24 Range bars - 10ticks
GCEG24 AMP/CQG
Range bars - 10ticks
1 month
Candle
Data latency (1149147 25ms)
high delta
Cumulative delta (By volume)
0.00000
0.00000
0.00000
0.00000
2,074.4
2,072.7
2,071.4
2,070.0
22:51:06:628
23:02:04:460
23:16:43:796
23:36:16:604
2024/01/06
00:03:38:376
00:12:28:396
00:27:35:816
00:54:31:464
01:43:36:964
02:30:20:180
03:46:56:136
ここに入力して検索
16:28
2024/01/28