

CORE STRATEGY SUMMARY: A quantitative algorithmic framework detailing liquidity migration, interbank killzones, session overlaps, and...

ASIAN SESSION ACCUMULATION & RANGE DYNAMICS

Asian Consolidation Baseline (00:00–06:00 UTC)

Algorithmic range-bound phase characterized by institutional liquidity absorption and low realized volatility across major pairs.

Trigger: Mark the absolute high and low between 00:00 and 06:00 UTC

Tokyo Momentum Divergence (02:00–04:00 UTC)

Price discovery phase dictated by Tokyo fix flows and Bank of Japan clearing houses, predominantly affecting JPY and AUD crosses.

Trigger: Fade moves extending greater than 1.5x ADR(5) Asian average

FRANKFURT PRE-MARKET LIQUIDITY SWEEP

Frankfurt Judas Swing (06:00–07:00 UTC)

Pre-London liquidity raid engineered by European clearing desks to harvest resting stop orders resting above or below the Asian range.

Trigger: Enter counter to the initial Frankfurt breakout upon an M1

Pre-London Inventory Balancing

Interbank re-hedging phase where market makers square books and neutralize delta imbalance before the UK open. Characterized by sudden price spikes.

Trigger: Execute re-hedging scalps only when price sweeps AH/AL and

LONDON OPEN KILLZONE (LOKZ)

LOKZ Primary Directional Expansion (07:00–10:00 UTC)

The highest probability window for establishing the High or Low of the Day (HOD/LOD) for EUR, GBP, and CHF pairs. Initiates true directional movement.

Trigger: Trigger entries on M5-M15 displacement breaking Frankfurt

London Protocol 1 (Classic High/Low Creation)

Institutional delivery pattern wherein price runs the opposing session liquidity pool within the first 90 minutes of the London open.

Trigger: Enter via an M5 FVG formed between 07:15 and 08:30 UTC following

LONDON SESSION MID-DAY ABSORPTION

London Lunch Retracement (10:00–12:00 UTC)

Liquidity contraction window as primary European floor dealers transition to lunch hours. Spreads marginally widen, volatility dampens.

Trigger: Do not enter new pro-trend breakout positions between 10:30–11:30 UTC.

Equilibrium Retracement Reload

Deep intraday pullback of the LOKZ expansion leg seeking discount pricing (50%–61.8% Fibonacci) to pool bids ahead of the US cross.

Trigger: Set limit buy/sell orders at the 61.8% OTE zone of the 07:00–09:00 UTC range.

LONDON / NEW YORK OVERLAP SUPER-CYCLE

London/NY Overlap Volatility Peak (12:00–16:00 UTC)

The apex of global FX liquidity and volume where European squaring converges with aggressive US institutional positioning. Generates high volatility and price swings.

Trigger: Trade continuation setups aligned with both London and NY trends.

Cross-Atlantic Order Injection

Heavy portfolio reallocation by global central banks, sovereign wealth funds, and macro hedge funds, generating violent repricing.

Trigger: Execute break-and-retest orders on M15 key levels breached.

NEW YORK OPEN KILLZONE (NYOKZ)

NYOKZ Trend Continuation Anchor (12:00–15:00 UTC)

Execution window aligning with 08:00–11:00 EST, providing secondary entries on London trends or violent macro-data-driven trend reversals.

Trigger: Enter at M5 institutional order blocks created immediately after 08:00 EST.

London Extreme Raid (NY Counter-Trend)

Algorithmic scenario where New York liquidity probes and takes out the London morning extreme (LOD or HOD) without commitment, indicating a potential reversal.

Trigger: Fade the sweep when an M5 candle closes back inside the London morning range.

LONDON FIX & LATE EUROPEAN WIND-DOWN

WM/Refinitiv 4 PM London Fix (15:30–16:30 UTC)

Algorithmic benchmark calculation window used by global index funds and corporate hedgers to rebalance currency risk, resulting in

Trigger: Flatten or trim open swing scalps by 15:45 UTC; avoid raw

London Floor Close Liquidity Vacuum (16:00 UTC)

Substantial depletion of order book depth as London banks close their trading books, leaving the New York session with reduced liq

Trigger: Reduce standard lot size by 30% for all executions taken a

NEW YORK PM KILLZONE & SETTLEMENT

NY PM Session Drift (18:00–20:00 UTC)

Late US afternoon trading cycle dominated by equity market closing cross flow, bond market settlement, and systematic trend-follow

Trigger: Take profit on residual daily intraday trend positions by

CME Currency Pit Settlement (19:00 UTC)

Final settlement and expiration of daily FX futures and cash equivalent contracts, often generating sudden, brief mean-reverting p

Trigger: Deploy mean-reversion bracket scalps targeting the daily V

TOKYO & SYDNEY OVERLAP TRANSITION

Wellington & Sydney Open Influx (21:00–23:00 UTC)

The rollover and reopening of global interbank liquidity channels starting in New Zealand and Australia. Extremely wide spreads an

Trigger: Enforce a strict 'no-execution protocol' between 21:00 and

Sydney-Tokyo Bridge Arbitrage (23:00–01:00 UTC)

Institutional price discovery phase focusing on cross-rate parity (AUD/NZD, AUD/JPY) as Australian macro dealers hand over flow to

Trigger: Enter range-bound mean reversion strategies across AUD pai

MACRO RELEASE & NEWS-EVENT KILLZONES

Tier-1 Data Spread Expansion Window (T-2 to T+5 min)

Automated algorithmic widening of spreads by Tier-1 liquidity providers around critical macro announcements (US CPI, NFP, FOMC, EC)

Trigger: Cancel all resting limit orders 2 minutes prior to release

Post-Release Algorithmic Repricing

Institutional order-routing sequence where price instantly traverses to the nearest unmitigated Daily or H4 Liquidity Pool before

Trigger: Enter on the first retest of the post-news 1-minute display

CROSS-SESSION VOLUME PROFILE PROTOCOLS

Session Point of Control (sPOC) Migration

Tracking the migration of the highest volume price node across sequential trading sessions to confirm institutional value acceptance

Trigger: Trade continuation when London sPOC develops completely out of New York session

Initial Balance (IB) 60-Minute Expansion Range

The price range established during the first 60 minutes of London (07:00–08:00 UTC) or NY (12:00–13:00 UTC), serving as the institutional reference point

Trigger: If price closes an M30 candle outside the session IB, project continuation

ALGORITHMIC RISK CONTROLS & BOUNDARY RULES

Rollover Spread-Spike Defense (21:45–22:30 UTC)

Mandatory risk control rule designed to shield intraday and swing margins from bank settlement spread expansion, which can widen 5–10 pips

Trigger: Mandate minimum 25-pip stop clearance from current market

Maximum Session Loss Quarantine

Algorithmic risk mitigation protocol halting automated and manual executions if account equity drawdown breaches predefined session loss limit

Trigger: Lock trading terminal immediately upon realizing -1.5% equity drawdown