Same candle, different paths

Original worksheet | Constructed prices and execution assumptions

Four prices do not preserve the complete sequence

Both paths below have O100, H112, L94 and C108. Both finish as the same up candle. As data, OHLC names four recorded values. As a path label, OHLC or OLHC adds a proposed order that must be checked.

Path A: 100 -> 94 -> 112 -> 108. The low occurs before the high. Path B: 100 -> 112 -> 94 -> 108. The high occurs first, while the close still exceeds the open.

An already open position changes the question

Assume one hypothetical unit is already long at100 at the start. Stop96 and target110 are active. Assume continuous paths, no gaps, exact execution at the first crossed exit, $2 per point per unit and $2 total round-trip costs. These are not quoted instrument terms or observed trading results.

Path A stops first at96: (96 - 100) x $2 - $2 = -$10 net. The later high112 occurs after the exit. Path B targets first at110: (110 - 100) x $2 - $2 = +$18 net. The later low94 occurs after the exit.

If the entry becomes eligible later, reassess the order timeline. A price touched before the entry cannot automatically count as that trade's target. Keep unresolved sequences as unresolved rather than selecting a favorable assumed path.

Aggregate three complete five-minute bars

First: O100 H104 L94 C102. Second: O102 H112 L101 C110. Third: O110 H111 L106 C108. The parent fifteen-minute bar has first open100, maximum high112, minimum low94 and last close108. Mixed candle colors are included.

Here the parent low belongs to the first child and the high to the second, establishing their order across those child bars. If both relevant levels occur inside the same child, its OHLC values can still leave the sequence ambiguous.

Keep each reference explicit

For the parent candle: body8, full range18, upper wick4, lower wick6. Range midpoint103 differs from body midpoint104. A chart-bar open, a chosen New York midnight line and a market-session open can also be different references.

TradingView documents default historical broker-emulator path assumptions and the use of lower-timeframe detail where available. A simulated ordering is not a recovered trade tape. Record the selected data and execution policy with your study.

Primary reference: tradingview.com/pine-script-docs/concepts/strategies/#broker-emulator | Original lesson studied: youtube.com/watch?v=YXoNowXQirM (TTrades). This worksheet is independently authored and is not an official course PDF.

Record what was knowable

Save the decision before revealing later candles | One observation window

Parent interval and reference

Date / instrument / feed / session setting: _____

Parent timeframe / opening timestamp / closing timestamp: _____

Reference open / clock / date / reason for this reference: _____

Smaller timeframe / data coverage / missing observations: _____

Directional hypothesis / objective / invalidation: _____

Decision-time observations

Decision timestamp / running high / running low / latest price: _____

Entry condition / first eligible time / order submission: _____

Order type / entry / stop / target / expiry: _____

Point value / quantity / costs / planned cash risk: _____

Saved chart or record identifier before future prices: _____

After the interval closes

Final O / H / L / C: _____

First extreme / supporting child bars / unresolved sequence: _____

No signal / unfilled / expired / filled / uncertain: _____

Actual fills / exit order / costs / net result if executed: _____

Hypothesis result / target-touch result / trade result: _____

Keep the denominators separate

A green candle, a touched directional objective and a trade target reached before its stop are different tests. Retain no-signal and unfilled windows. Use another block of dates to check a developed rule; no fixed trade count proves an edge.

Guide: homedadpro.com/en/ict-ohlc-model/ | Yang | Original practice record. Constructed examples are not a historical backtest, live signal, measured win rate or promise of execution.