MARKET REPORT

US100

Nasdaq 100 · US technology index

Session: Monday, 19 October 2026

Data to the close of 16 October 2026

VALUE MIGRATION
Down

Session profile: narrow (trend), down

Key numbers

CLOSE	VALUE AREA	POC
29,170	**29,650 – 30,020**	**29,965**

ATR 5 DAYS	± ATR RANGE	NEAREST NPOC
623 pts	**28,547 – 29,793**	**30,575 (14 Oct)**

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Analytical material for information and education only. It contains no entry signals and no investment recommendations. Trading financial instruments involves the risk of losing capital.

Market report US100 | 19 Oct 2026

Data to the close of 16 Oct 2026 | market description, no entry signals

MARKET STATE: price below the 16 Oct value | value migration: Down

Summary

- **Price:** close of 16 Oct ≈ **29,170**, below VA (29,650–30,020), POC 29,965. Session profile: narrow (trend), down.
- **Value over 5 sessions:** value jumping both ways; net value lower by 885 pts – 3× higher, 2× lower, 0× overlapping (of 5 sessions).
- **Daily volatility:** elevated (range 16 Oct: 950 pts; average of 8 earlier sessions: 480 pts (×1.98)). **ATR 5 days: 623 pts** (ATR 20 days: 509; last day 950) – volatility rising.
- **Volatility for the next hours:** normal phase (VA240/VA24 = 0.36, 55th percentile). Historically in this phase the median range of the next 4 h ≈ **154.7** pts (all hours: 166.8).
- **Order flow:** session delta −5.2k; no hours with volume clearly above normal.
- **Unmitigated POCs:** 30,575 from 14 Oct (above price, 1,405 pts), 31,000 from 12 Oct (above price, 1,830 pts), 31,230 from 07 Oct (above price, 2,060 pts).
- **Unfinished auctions:** none – both session extremes completed.

Session profile decision table – value migration

Profile	POC in range	Close vs VA	Close vs POC	Delta	Points	Value migration
narrow (trend), down	high	below VAL	below POC	falling	**−5**	**Down**

value is moving down – the next session most often builds its POC lower. Historically (101 sessions, 7 markets): after “Up” the next session's POC was higher in 85% of cases, after “Down” lower in 78%; the table does not predict the direction of the closing price (about 50%). Scoring: VA ±2, POC ±1, delta ±1, profile shape ±1; ≥ +3 up, ≤ −3 down.

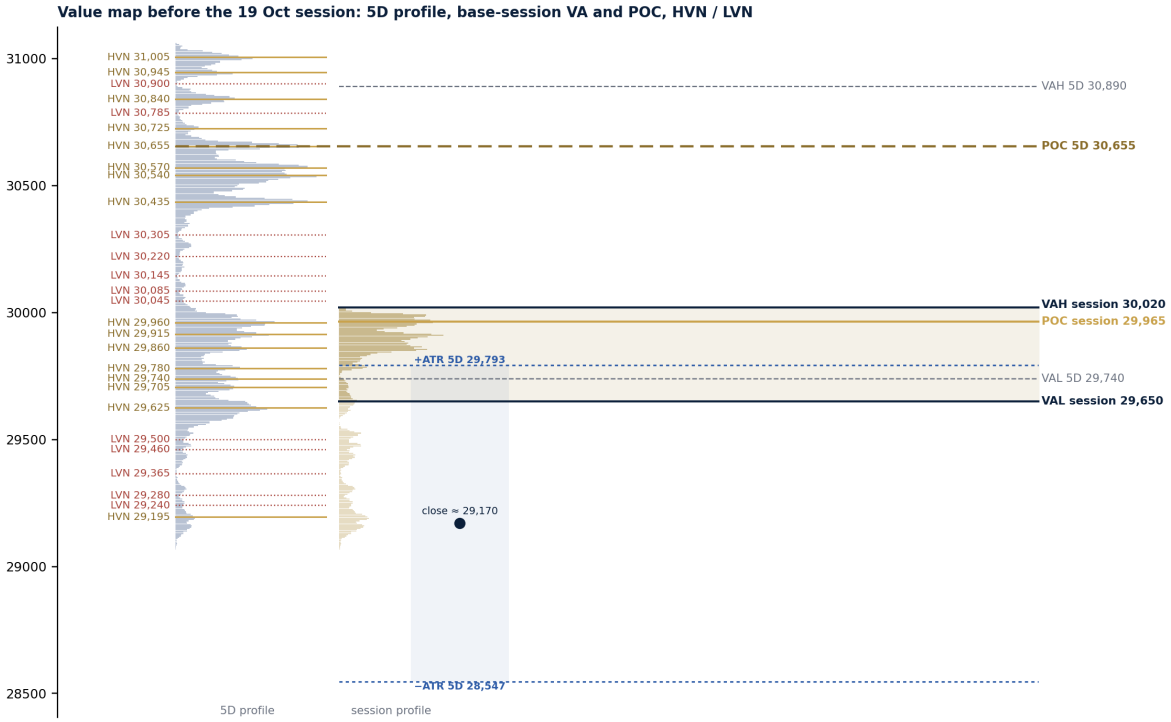
Reference levels

Level	Value	Meaning
VAH 16 Oct	30,020	upper edge of accepted value
POC 16 Oct	29,965	price of the highest volume – centre of gravity
VAL 16 Oct	29,650	lower edge of accepted value
High / low 16 Oct	30,020 / 29,070	base session range
VA 5D (12 Oct–16 Oct)	29,740 – 30,890, POC 30,655	wider-context value
HVN 5D zones above price	29,190–29,200, 29,595–29,650, 29,685–29,795, 29,845–29,995	volume clusters – where price slows and rotates
HVN 5D zones below price	–	volume clusters – where price slows and rotates
LVN 5D zones	29,210–29,510, 30,030–30,255, 30,275–30,380, 30,745–30,805, 30,880–30,920	volume gaps – prices passed through quickly
High / low 5 sessions	31,060 / 29,070	limits of the 5-session range
± ATR 5D range (623 pts)	28,547 – 29,793	typical daily move from the close (not a direction forecast)
Unmitigated POCs (nPOC, 20 sessions)	30,575 (14 Oct), 31,000 (12 Oct), 31,230 (07 Oct)	session POCs price has not returned to – often tested later

Value migration – 5 sessions

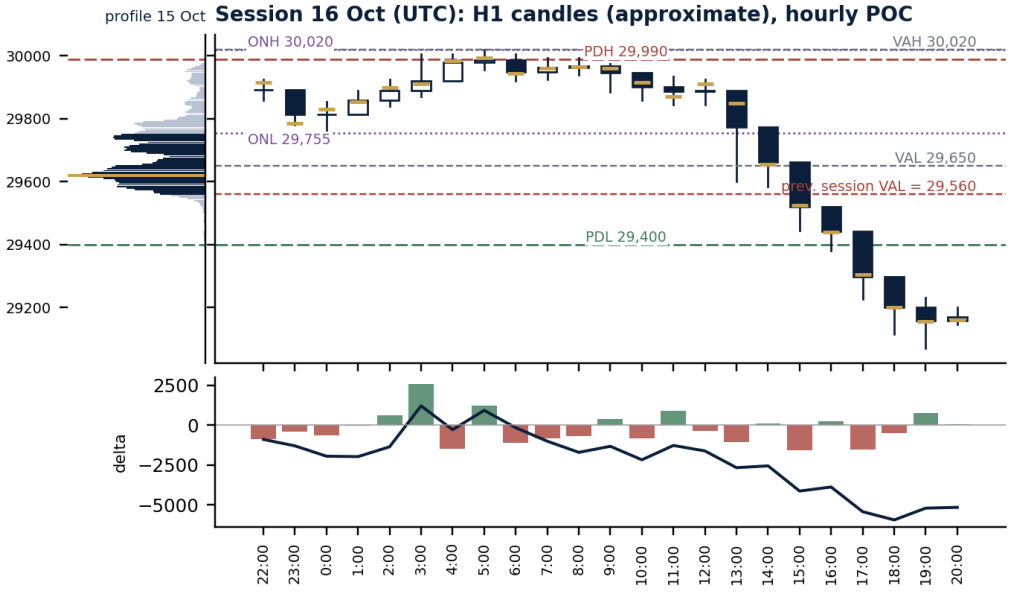
Session	POC	POC change	VA (VAL–VAH)	Value migration	Session delta	Delta %
12 Oct	31,000	–	30,735–31,055	–	+6.0k	+2.4%
13 Oct	30,440	−560	30,415–30,530	lower	+2.4k	+0.9%
14 Oct	30,575	+135	30,255–30,675	higher	+2.9k	+1.0%
15 Oct	29,620	−955	29,560–29,750	lower	+0.4k	+0.1%
16 Oct	29,965	+345	29,650–30,020	higher	−5.2k	−1.8%

Value map



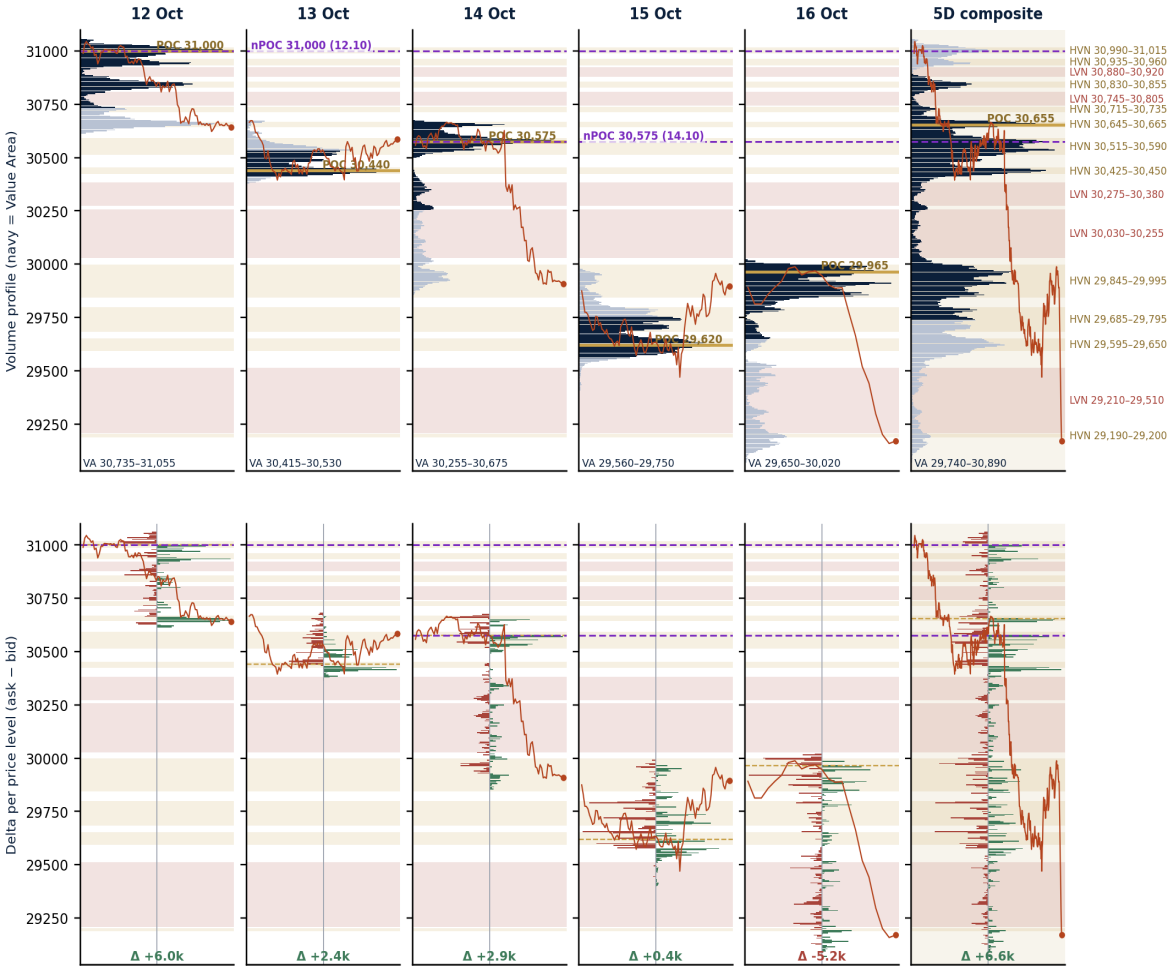
5D profile with HVN (gold) and LVN (red), base-session VA (beige), 5D POC (dashed); dot = closing price; blue dashed lines = ± 5-day ATR range from the close.

The 16 Oct session



Session range 29,070–30,020, session delta −5.2k, cumulative delta min. −6.0k, end −5.2k.

5-session profiles and delta by price



Top row: session volume profile (navy = VA, gold line = POC) and the 5D composite; red line = price path during the session (left to right, dot = close); purple dashed = a POC price has not returned to in later sessions (nPOC); gold bands = HVN zones, red bands = LVN zones from the 5D composite. Bottom row: delta by price (green = buyers, red = sellers).

Volatility and order flow

Measure	Reading	What it says
VA 4 h / VA 24 h	0.36 (55th percentile)	normal phase
ATR 5 days / ATR 20 days	623 / 509 pts	average daily true range; last day 950 pts
Median range of the next 4 h in this phase	154.7 pts	vs 166.8 pts for all hours (14 M1 sessions)

Hour	RVOL	Delta	Hour	RVOL	Delta	Hour	RVOL	Delta	Hour	RVOL	Delta
00	–	−0.9k	06	–	−1.5k	12	–	−0.8k	18	–	+0.3k
01	–	−0.4k	07	–	+1.2k	13	–	+0.9k	19	–	−1.6k
02	–	−0.7k	08	–	−1.1k	14	–	−0.3k	20	–	−0.5k
03	–	−0.0k	09	–	−0.8k	15	–	−1.1k	21	–	+0.7k
04	–	+0.6k	10	–	−0.7k	16	–	+0.1k	22	–	+0.0k
05	–	+2.6k	11	–	+0.4k	17	–	−1.6k			

Session hours (CEST, UTC+2). RVOL = hourly volume / average volume of the same hour over the previous 10 sessions; bold ≥ 1.5.

Reference price: VWAP of the last hour of the 16 Oct session (H1 footprint, 20:00–21:00 UTC) ≈ 29,170; no US100 M1 data for this session. Volatility: the 4 h VA / 24 h VA ratio describes the expected size of the move, not its direction. Information and education only, not an investment recommendation.