MARKET REPORT

US100

Nasdaq 100 · US technology index

Session: Tuesday, 20 October 2026

Data to the close of 19 October 2026

VALUE MIGRATION
Balance

Session profile: D

Key numbers

CLOSE	VALUE AREA	POC
29,567	**29,490 – 29,605**	**29,580**

ATR 5 DAYS	± ATR RANGE	NEAREST NPOC
659 pts	**28,908 – 30,226**	**29,965 (16 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 | 20 Oct 2026

Data to the close of 19 Oct 2026 | market description, no entry signals

MARKET STATE: price inside the 19 Oct value | value migration: Balance

Summary

- **Price:** close of 19 Oct ≈ **29,567**, inside VA (29,490–29,605), POC 29,580. Session profile: D.
- **Value over 5 sessions:** falling value trend – 2× higher, 3× lower, 0× overlapping (of 5 sessions).
- **Daily volatility:** normal (range 19 Oct: 425 pts; average of 9 earlier sessions: 532 pts (×0.80)). **ATR 5 days: 659 pts** (ATR 20 days: 516; last day 621) – volatility rising.
- **Volatility for the next hours:** move in progress – 4 h value wide against 24 h (VA240/VA24 = 0.54, 78th percentile). Historically in this phase the median range of the next 4 h ≈ **181.7** pts (all hours: 167.2).
- **Order flow:** session delta −3.0k; no hours with volume clearly above normal.
- **Liquidity:** nearest above price High 19.10 29,792 (224 pts, 0.34 ATR), below price Swing H1 low 29,460 (107 pts, 0.16 ATR). Breaks of liquidity zones continued in 57% of cases (random levels 42%).
- **Unmitigated POCs:** 29,965 from 16 Oct (above price, 398 pts), 30,575 from 14 Oct (above price, 1,008 pts), 31,000 from 12 Oct (above price, 1,433 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
D	middle	inside VA	below POC	falling	**−2**	**Balance**

no clear migration – the signals offset each other, value likely stays near the current area. 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.

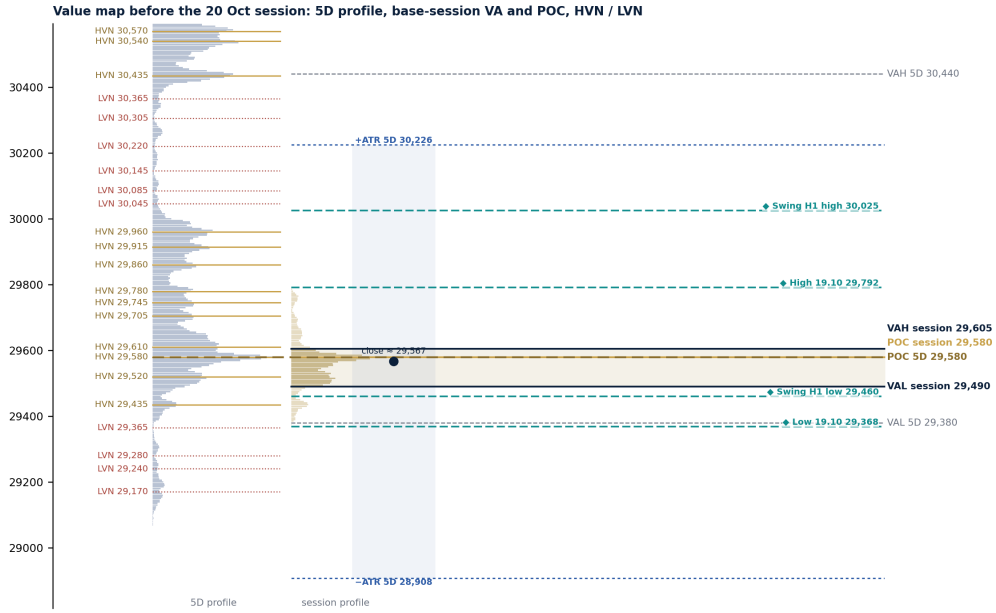
Reference levels

Level	Value	Meaning
VAH 19 Oct	29,605	upper edge of accepted value
POC 19 Oct	29,580	price of the highest volume – centre of gravity
VAL 19 Oct	29,490	lower edge of accepted value
High / low 19 Oct	29,790 / 29,365	base session range
VA 5D (13 Oct–19 Oct)	29,380 – 30,440, POC 29,580	wider-context value
HVN 5D zones above price	29,485–29,795, 29,845–29,995, 30,425–30,450, 30,515–30,590	volume clusters – where price slows and rotates
HVN 5D zones below price	29,425–29,445	volume clusters – where price slows and rotates
LVN 5D zones	29,070–29,415, 30,010–30,395	volume gaps – prices passed through quickly
High / low 5 sessions	30,680 / 29,070	limits of the 5-session range
± ATR 5D range (659 pts)	28,908 – 30,226	typical daily move from the close (not a direction forecast)
Unmitigated POCs (nPOC, 20 sessions)	29,965 (16 Oct), 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

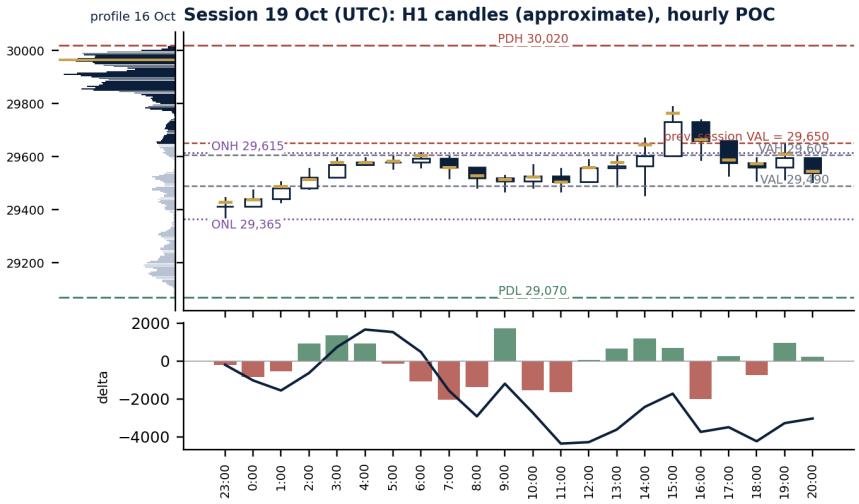
Session	POC	POC change	VA (VAL–VAH)	Value migration	Session delta	Delta %
13 Oct	30,440	–	30,415–30,530	–	+2.4k	+0.9%
14 Oct	30,575	+135	30,255–30,675	higher	+2.9k	+1.0%
15 Oct	29,620	−955	29,560–29,750	lower	+0.4k	+0.1%
16 Oct	29,965	+345	29,650–30,020	higher	−5.1k	−1.8%
19 Oct	29,580	−385	29,490–29,605	lower	−3.0k	−1.2%

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 19 Oct session



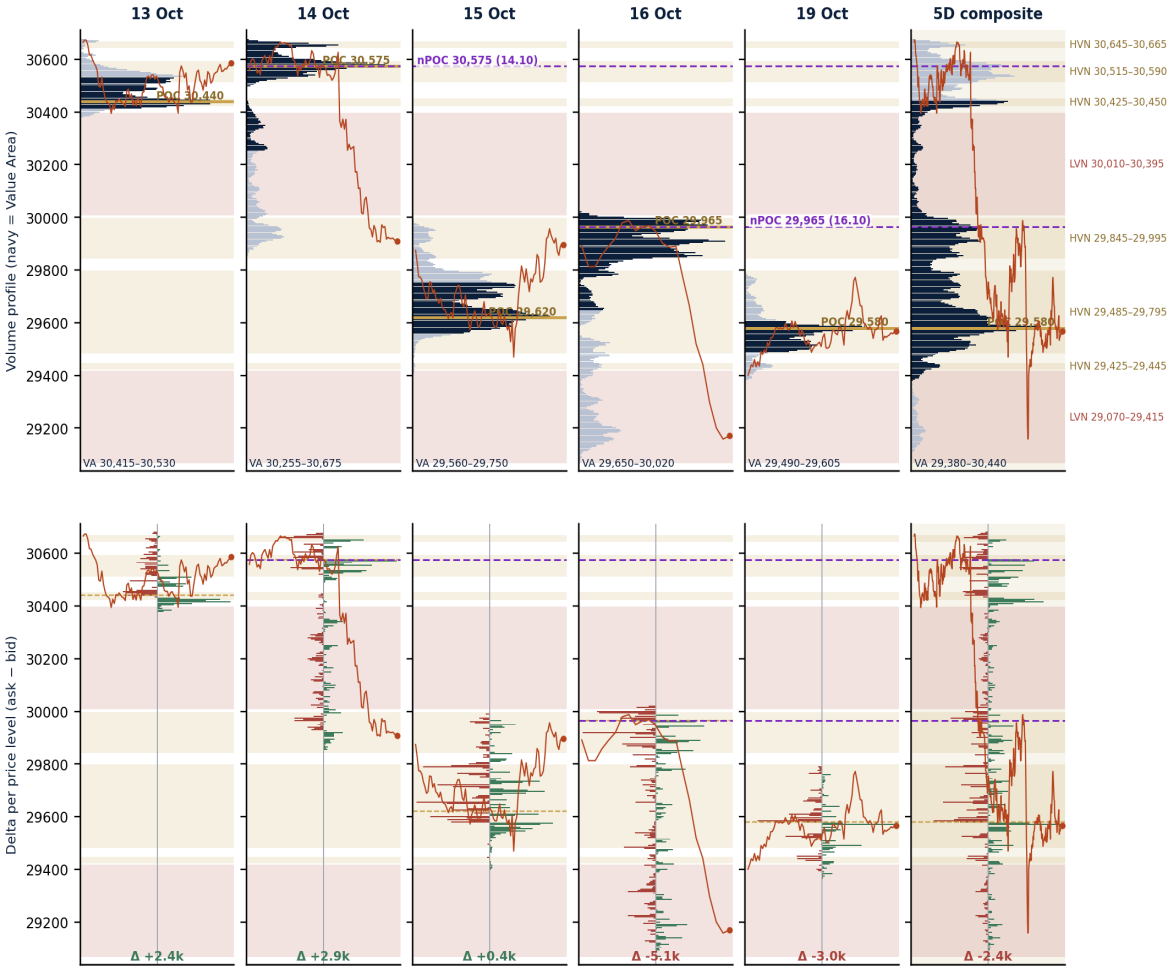
Session range 29,365–29,790, session delta −3.0k, cumulative delta min. −4.4k, end −3.0k.

Liquidity zones for the 20 Oct session

Zone	Price	Distance	Source candle	In zone ± 33: volume / delta	Flow in source	After a break (hist.)
◆ **Swing H1 high**	30,025	+458 pts (0.70 ATR)	16.10 07:00	4,919 / −843	level defended	53% (n = 192)
◆ **High 19.10**	29,792	+224 pts (0.34 ATR)	19.10 17:00	4,651 / −643	level defended	60% (n = 78)
◆ **Swing H1 low**	29,460	−107 pts (0.16 ATR)	19.10 16:00	674 / +354	level defended	53% (n = 192)
◆ **Low 19.10**	29,368	−198 pts (0.30 ATR)	19.10 01:00	2,851 / +275	level defended	60% (n = 78)

Liquidity zones = levels where stop orders usually rest: EQH/EQL (two unbroken H1 highs/lows less than 0.04 ATR apart), the base session High/Low and the nearest unbroken H1 swing above and below price. Asia High/Low form after the first 8 h of the session. Source candle = the H1 hour that formed the level; “level defended” = in that candle, delta in the zone went against a break (e.g. buyers at a low). “After a break” = share of breaks of that type after which price moved 0.25 ATR further before returning 0.25 ATR behind the level (within 2 h; 8 instruments, 24 Aug–16 Oct 2026; random levels 42%). The intraday (dynamic) report tracks breaks and their outcome live.

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	0.54 (78th percentile)	move in progress – 4 h value wide against 24 h
ATR 5 days / ATR 20 days	659 / 516 pts	average daily true range; last day 621 pts
Median range of the next 4 h in this phase	181.7 pts	vs 167.2 pts for all hours (15 M1 sessions)

Hour	RVOL	Delta	Hour	RVOL	Delta	Hour	RVOL	Delta	Hour	RVOL	Delta
01	–	−0.2k	07	–	−0.1k	13	–	−1.6k	19	–	+0.2k
02	–	−0.8k	08	–	−1.1k	14	–	+0.1k	20	–	−0.7k
03	–	−0.5k	09	–	−2.0k	15	–	+0.7k	21	–	+1.0k
04	–	+0.9k	10	–	−1.4k	16	–	+1.2k	22	–	+0.2k
05	–	+1.4k	11	–	+1.7k	17	–	+0.7k			
06	–	+0.9k	12	–	−1.5k	18	–	−2.0k			

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

Reference price: close of 19 Oct from M1 data (21:57 UTC) = 29,567. 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.