MARKET REPORT

US100

Nasdaq 100 · US technology index

Session: Wednesday, 21 October 2026

Data to the close of 20 October 2026

VALUE MIGRATION
Up

Session profile: P

Key numbers

CLOSE	VALUE AREA	POC
29,710	**29,420 – 29,585**	**29,570**

ATR 5 DAYS	± ATR RANGE	NEAREST NPOC
699 pts	**29,011 – 30,409**	**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 | 21 Oct 2026

Data to the close of 20 Oct 2026 | market description, no entry signals

MARKET STATE: price above the 20 Oct value | value migration: Up

Summary

- **Price:** close of 20 Oct ≈ **29,710**, above VA (29,420–29,585), POC 29,570. Session profile: P.
- **Value over 5 sessions:** value jumping both ways; net value lower by 870 pts – 2× higher, 2× lower, 1× overlapping (of 5 sessions).
- **Daily volatility:** normal (range 20 Oct: 515 pts; average of 10 earlier sessions: 522 pts (×0.99)). **ATR 5 days: 699 pts** (ATR 20 days: 516; last day 513) – volatility rising.
- **Volatility for the next hours:** move in progress – 4 h value wide against 24 h (VA240/VA24 = 0.50, 73rd percentile). Historically in this phase the median range of the next 4 h ≈ **182.9** pts (all hours: 168.9).
- **Order flow:** session delta −3.6k; no hours with volume clearly above normal.
- **Liquidity:** nearest above price High 20.10 29,716 (6 pts, 0.01 ATR), below price Low 20.10 29,203 (507 pts, 0.72 ATR). Breaks of liquidity zones continued in 57% of cases (random levels 42%).
- **Unmitigated POCs:** 29,965 from 16 Oct (above price, 255 pts), 30,575 from 14 Oct (above price, 865 pts), 31,000 from 12 Oct (above price, 1,290 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
P	high	above VAH	above POC	falling	**+3**	**Up**

value is moving up – the next session most often builds its POC higher. 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.

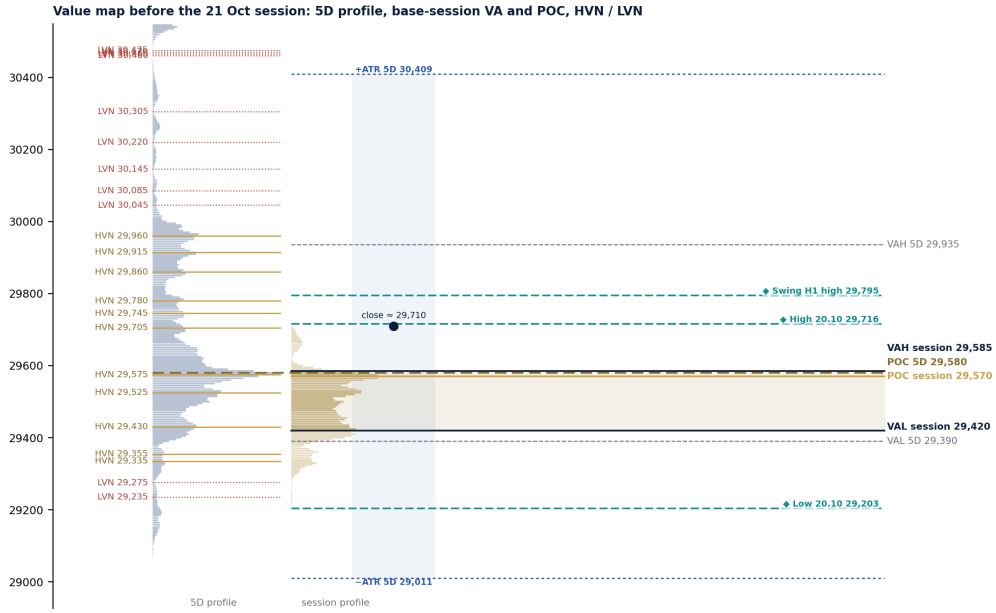
Reference levels

Level	Value	Meaning
VAH 20 Oct	29,585	upper edge of accepted value
POC 20 Oct	29,570	price of the highest volume – centre of gravity
VAL 20 Oct	29,420	lower edge of accepted value
High / low 20 Oct	29,715 / 29,200	base session range
VA 5D (14 Oct–20 Oct)	29,390 – 29,935, POC 29,580	wider-context value
HVN 5D zones above price	29,845–29,995, 30,560–30,590, 30,645–30,660	volume clusters – where price slows and rotates
HVN 5D zones below price	29,395–29,795, 29,325–29,360	volume clusters – where price slows and rotates
LVN 5D zones	29,200–29,305, 30,020–30,520	volume gaps – prices passed through quickly
High / low 5 sessions	30,675 / 29,070	limits of the 5-session range
± ATR 5D range (699 pts)	29,011 – 30,409	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

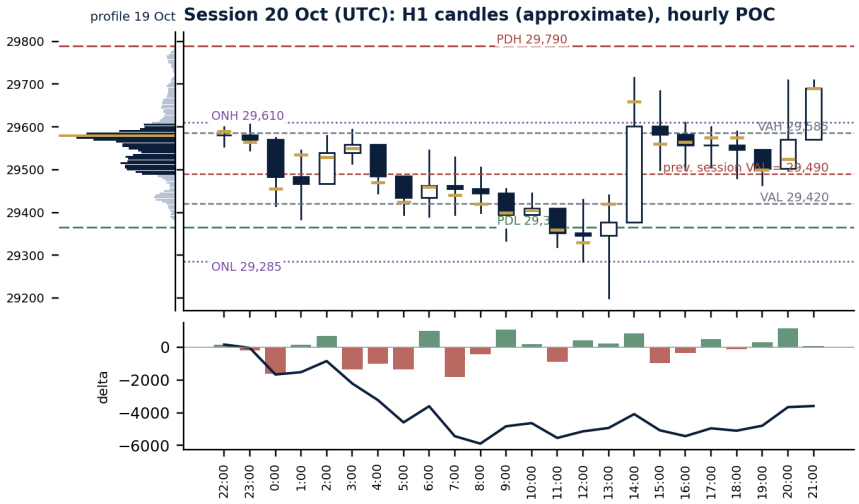
Session	POC	POC change	VA (VAL–VAH)	Value migration	Session delta	Delta %
14 Oct	30,575	–	30,255–30,675	–	+2.9k	+1.0%
15 Oct	29,620	−955	29,560–29,750	lower	+0.4k	+0.1%
16 Oct	29,965	+345	29,650–30,020	higher	−5.1k	−1.8%
19 Oct	29,580	−385	29,490–29,605	lower	−3.0k	−1.1%
20 Oct	29,570	−10	29,420–29,585	overlapping	−3.6k	−1.3%

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 20 Oct session



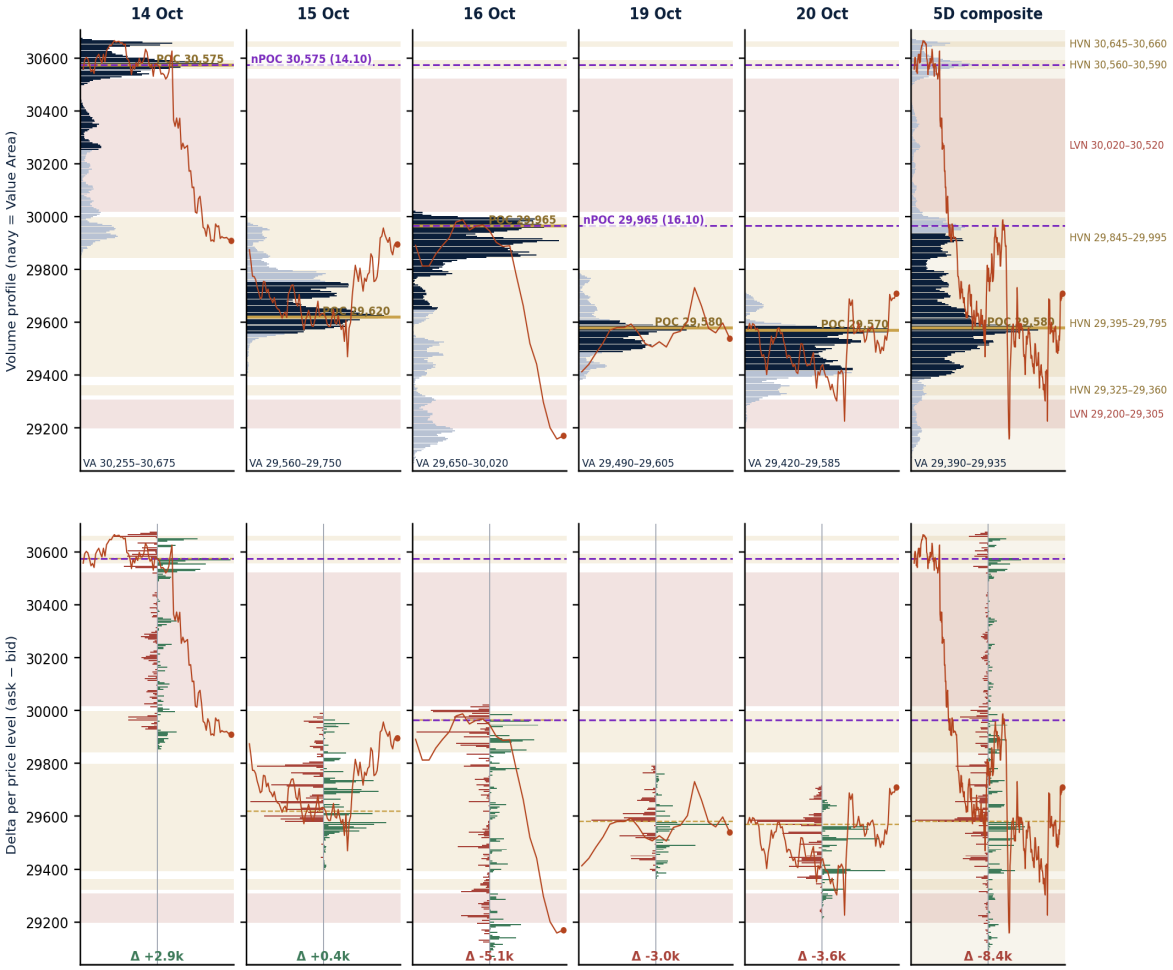
Session range 29,200–29,715, session delta −3.6k, cumulative delta min. −5.9k, end −3.6k.

Liquidity zones for the 21 Oct session

Zone	Price	Distance	Source candle	In zone ± 35: volume / delta	Flow in source	After a break (hist.)
◆ **Swing H1 high**	29,795	+85 pts (0.12 ATR)	19.10 17:00	4 651 / −643	level defended	53% (n = 192)
◆ **High 20.10**	29,716	+6 pts (0.01 ATR)	20.10 16:00	1 324 / −640	level defended	60% (n = 78)
◆ **Low 20.10**	29,203	−507 pts (0.72 ATR)	20.10 15:00	442 / +112	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	0.50 (73rd percentile)	move in progress – 4 h value wide against 24 h
ATR 5 days / ATR 20 days	699 / 516 pts	average daily true range; last day 513 pts
Median range of the next 4 h in this phase	182.9 pts	vs 168.9 pts for all hours (16 M1 sessions)

Hour	RVOL	Delta	Hour	RVOL	Delta	Hour	RVOL	Delta	Hour	RVOL	Delta
00	–	+0.2k	06	–	−1.0k	12	–	+0.2k	18	–	−0.4k
01	–	−0.2k	07	–	−1.4k	13	–	−0.9k	19	–	+0.5k
02	–	−1.6k	08	–	+1.0k	14	–	+0.4k	20	–	−0.1k
03	–	+0.1k	09	–	−1.8k	15	–	+0.2k	21	–	+0.3k
04	–	+0.7k	10	–	−0.5k	16	–	+0.8k	22	–	+1.1k
05	–	−1.4k	11	–	+1.1k	17	–	−1.0k	23	–	+0.1k

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 20 Oct from M1 data (21:57 UTC) = 29,710. 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.