MARKET REPORT

US100

Nasdaq 100 · US technology stock index

Session: Thursday, 22.10.2026

Data to the close of the 21.10.2026 session

VALUE MIGRATION
Consolidation

Session profile: D

Key figures

CLOSE	VALUE AREA	POC
29,781	**29,625 – 29,810**	**29,700**

5-DAY ATR (H–L)	± ATR RANGE	NEAREST NPOC
574 pts	**29,207 – 30,355**	**29,965 (16.10)**

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Data source: Delta Analyzer (footprint H1, M1) – CSV files. Prepared by: ttechou.com

ttechou.com

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

Market report US100 | 22.10.2026

Data to the 21.10.2026 close | market description, no entry signals

MARKET STATE: price inside value of 21.10 | value migration: Consolidation

Summary

- **Price:** 21.10 session close ≈ **29,781**, inside VA (29,625–29,810), POC 29,700. Session profile: D.
- **Value over 5 sessions:** value is rotating in both directions; net, value is 875 pts lower – 2× higher, 2× lower, 1× overlapping (out of 5 sessions).
- **Daily volatility:** low (21.10 range: 390 pts; average of the 9 prior sessions: 561 pts (×0.70)). **5-day ATR (H–L): 574 pts** (10-session average: 544; last day 390) – volatility stable.
- **Volatility for the coming hours:** VA 4h / VA 24h = 0.53 (last-4h VA 29,790–29,885). Historical percentile and median range of the next 4h: not available in the input data.
- **Order flow:** session delta −1.7k (−0.6% of volume); hours with volume ≥ 1.5× the session hourly average: 21:00 Warsaw time (delta −0.3k).
- **Liquidity:** nearest above price: High 21.10 29,929 (148 pts, 0.26 ATR), below price: Swing H1 low 29,704 (76 pts, 0.13 ATR). Breakout follow-through statistics: not available in the input data.
- **Unmitigated POCs:** 29,965 from 16.10 (above price, 184 pts), 30,575 from 14.10 (above price, 794 pts), 31,000 from 12.10 (above price, 1,219 pts).
- **Unfinished auctions:** high 29,925.

Session profile decision table – value migration

Profile	POC in range	Close vs VA	Close vs POC	Delta	Points	Value migration
D	middle	inside VA	above POC	falling	**0**	**Consolidation**

no clear migration – the signals offset each other; value is likely to stay near current levels. Scoring: VA ±2, POC ±1, delta ±1, profile shape ±1 (P +1, b −1, D 0); ≥ +3 rise, ≤ −3 decline. Shape: POC in the upper / middle / lower third of the range = P / D / b. Historical hit rate of the table: not available in the input data.

Reference levels

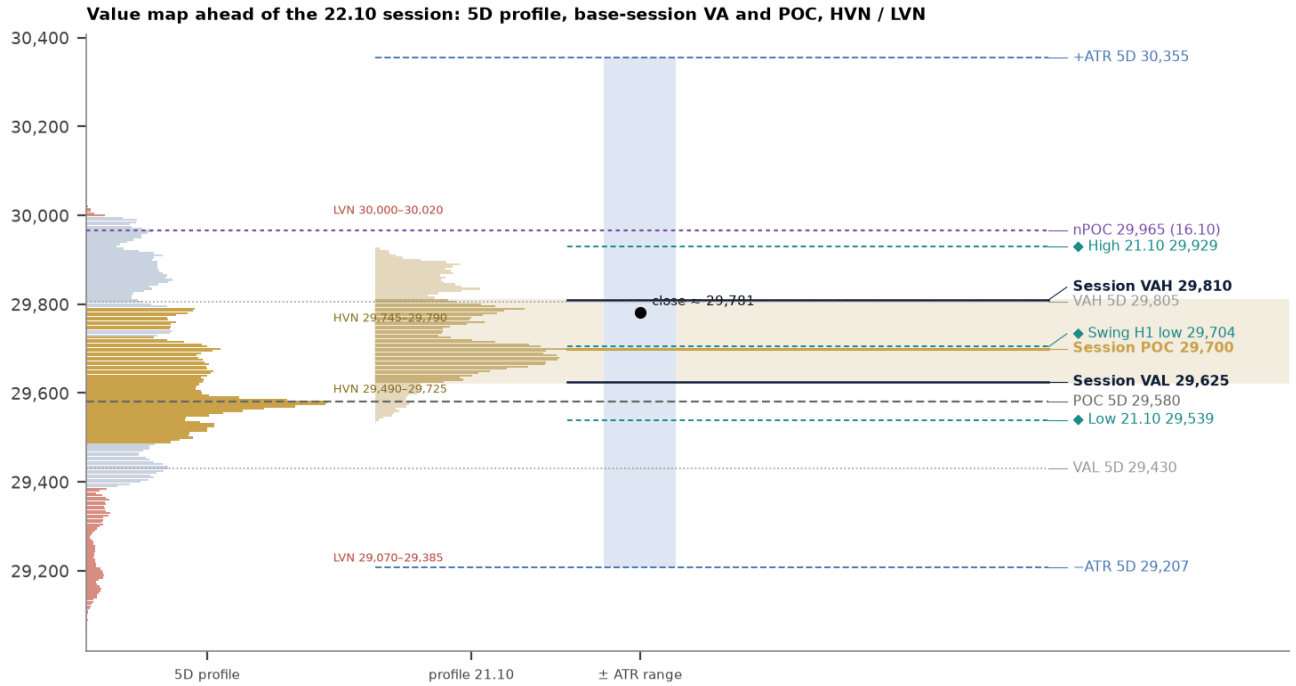
Level	Value	Meaning
21.10 session VAH	29,810	upper boundary of accepted value
21.10 session POC	29,700	highest-volume price – centre of gravity
21.10 session VAL	29,625	lower boundary of accepted value
21.10 session high / low	29,925 / 29,535 (unfinished auction: high)	base-session range
VA 5D (15.10–21.10)	29,430 – 29,805, POC 29,580	broader-context value
5D HVN zones above price	none	volume clusters – areas of slowdown and rotation
5D HVN zones below price	29,490–29,725	volume clusters – areas of slowdown and rotation
5D HVN zone at price	29,745–29,790	price inside a volume cluster
5D LVN zones	29,070–29,385, 30,000–30,020	volume gaps – prices traversed quickly
5-session high / low	30,020 / 29,070	5-session range boundaries
± 5D ATR range (574 pts)	29,207 – 30,355	typical daily move from the close (not a directional forecast)
Unmitigated POCs (nPOC, 10 sessions)	29,965 (16.10), 30,575 (14.10), 31,000 (12.10)	session POCs price has not yet revisited – levels often tested later
Weekly VA (M1-file indicator)	29,375 – 29,925, POC 29,525	weekly levels provided in the source data
SL / SL fast (M1-file indicator)	29,529 / 29,944	last values of the “sl” and “sl fast” columns at the close

Value migration – 5 sessions

Session	POC	POC change	VA (VAL–VAH)	Value migration	Session delta	Delta %
15.10	29,620	−955	29,560–29,750	lower	+0.4k	+0.1%
16.10	29,965	+345	29,650–30,020	higher	−5.1k	−1.8%
19.10	29,580	−385	29,490–29,605	lower	−3.0k	−1.1%
20.10	29,570	−10	29,420–29,585	overlapping	−3.6k	−1.3%
21.10	29,700	+130	29,625–29,810	higher	−1.7k	−0.6%

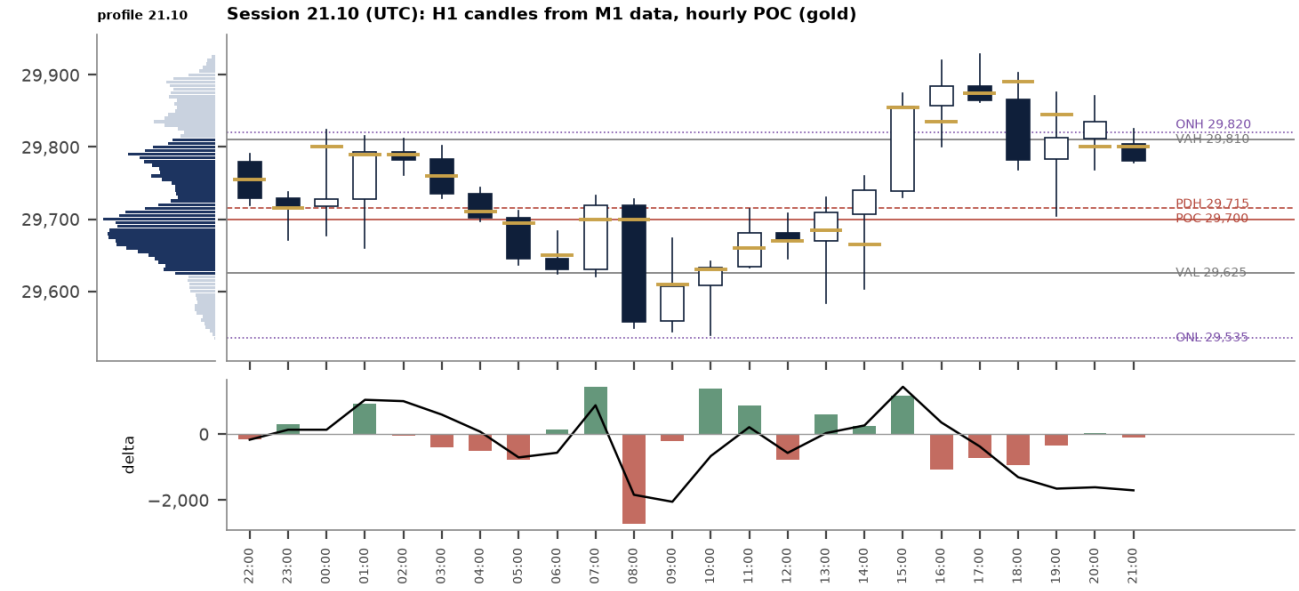
Migration = session POC relative to the prior session's VA (above VAH = higher, below VAL = lower, inside = overlapping). The first row is compared with the 14.10 session.

Value map



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

Session path 21.10



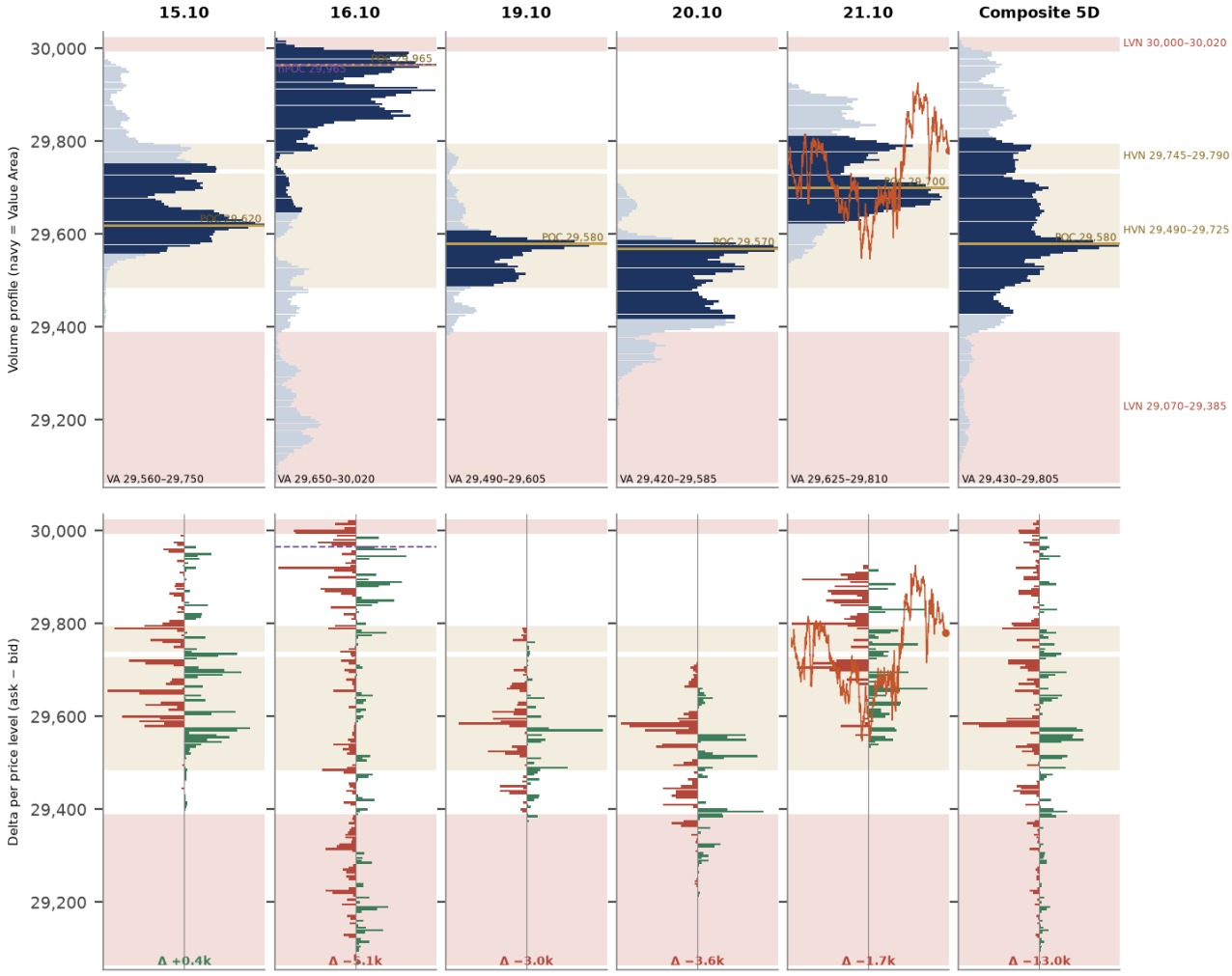
Session range 29,535–29,925, session delta −1.7k, cumulative delta min. −2.1k, end −1.7k. PDH/PDL = 20.10 session high/low; ONH/ONL = high/low of the hours before 13:30 UTC.

Liquidity zones for the 22.10 session

Zone	Price	Distance	Source candle	Within ± 30: volume / delta	Flow at source	After break (hist.)
◆ **High 21.10**	29,929	+148 pts (0.26 ATR)	21.10 19:00	5,222 / −598	level defended	no data
◆ **Swing H1 low**	29,704	−76 pts (0.13 ATR)	21.10 21:00	1,068 / +431	level defended	no data
◆ **Low 21.10**	29,539	−242 pts (0.42 ATR)	21.10 12:00	2,113 / +710	level defended	no data

Liquidity zones = levels behind which stop orders typically 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 (swing = extreme versus 2 H1 candles on each side; H1 candles built from the base session's M1 data). Source candle = the H1 hour (Warsaw time) in which the level formed; “level defended” = in that candle the delta within the zone ran against a break (e.g. buyers at a low). “After break” column (historical continuation rate): not available in the input data – it requires a multi-session history of breaks.

5-session profiles and delta per price level



Top row: session volume profile (navy = VA, gold line = POC) and the composite 5D profile; red line = price path in the base session (left to right, dot = close; no M1 data for earlier sessions); purple dashed = nPOC; gold bands = HVN zones, red bands = LVN zones from the composite 5D profile. Bottom row: delta per price level (green = buyers, red = sellers).

Volatility and order flow

Measure	Reading	What it says
VA 4 h / VA 24 h	0.53 (percentile: not available in the input data)	width of last-4h value versus the whole session – size of move, not direction
5-day ATR (H–L) / session average	574 / 544 pts	average high–low range from daily profiles (10 sessions); last day 390 pts; 20-day ATR: not available in the input data
Median range of the next 4h in this phase	not available in the input data	requires many M1 sessions (the file holds 1 session)

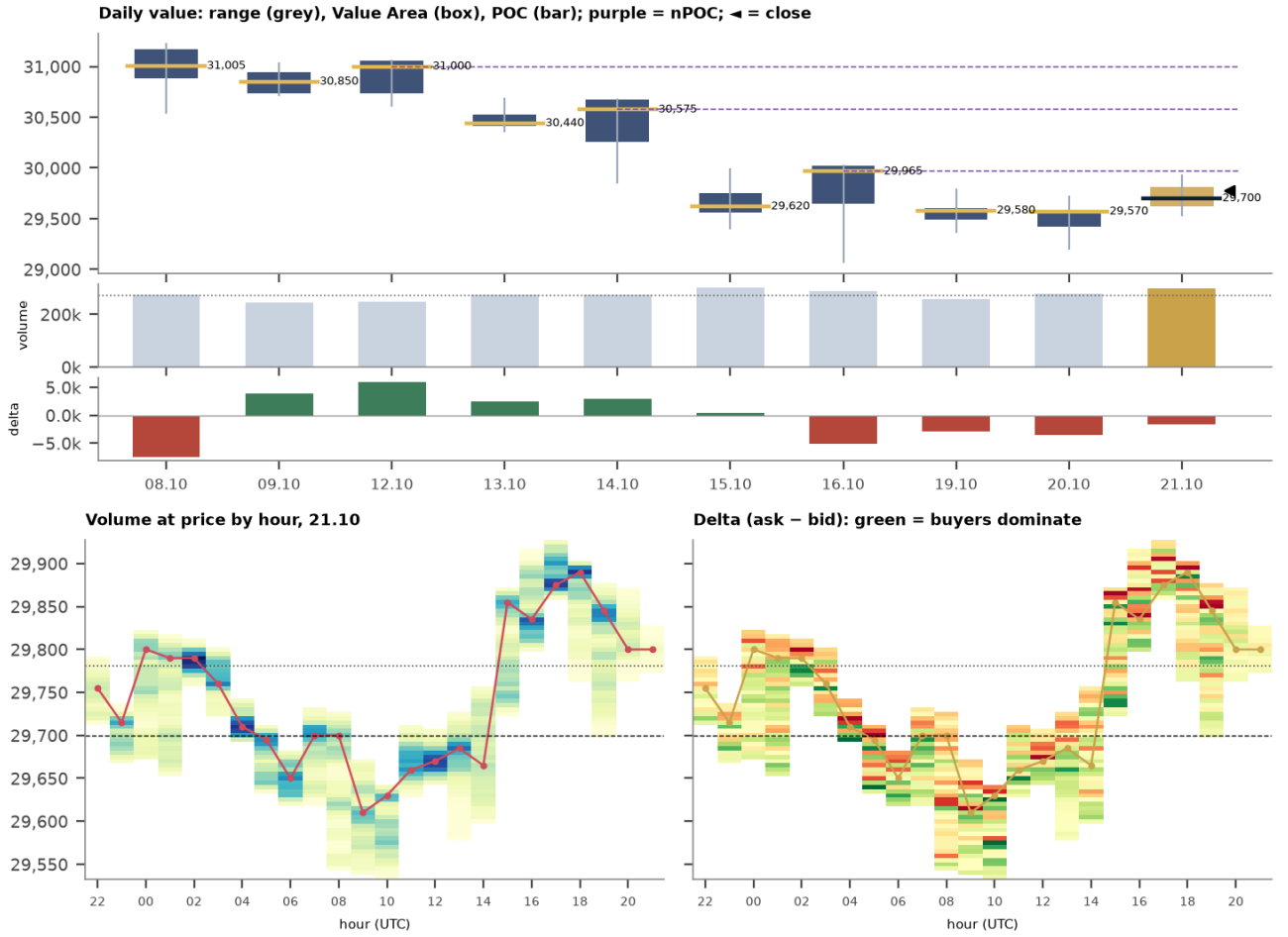
Hour	Vol./avg	Delta	Hour	Vol./avg	Delta	Hour	Vol./avg	Delta	Hour	Vol./avg	Delta
00	0.4	−0.2k	06	1.0	−0.5k	12	1.0	+1.4k	18	1.4	−1.1k
01	0.7	+0.3k	07	1.0	−0.8k	13	1.0	+0.9k	19	1.2	−0.7k
02	1.1	+0.0k	08	1.0	+0.1k	14	1.1	−0.8k	20	1.1	−0.9k
03	1.1	+0.9k	09	1.0	+1.4k	15	1.1	+0.6k	21	**1.5**	−0.3k
04	1.0	−0.0k	10	1.1	−2.7k	16	1.2	+0.2k	22	0.5	+0.0k
05	0.9	−0.4k	11	1.0	−0.2k	17	1.5	+1.2k	23	0.1	−0.1k

Session hours (Warsaw time). Vol./avg = hourly volume / average hourly volume in this session; bold ≥ 1.5. RVOL versus the same hour over the previous 10 sessions: not available in the input data (hourly profiles exist only for the base session).

Reference price: 21.10 session close from M1 data (21:57 UTC) = 29,781. Volatility: the VA 4h / VA 24h ratio indicates the expected size of the move, not its direction. Informational and educational material; not an investment recommendation.
Data notes: The 21.10 session profile = the “today” column minus the 21/22:00 UTC hour (which belongs to the next session): −300 volume, delta −200. Session profiles for 20.10 taken from the archive (the “today” column on the session day; the daily column in the new file also contains the start of the next session). Older sessions from the archive: 08.10.

NEW: volume at price – bid/ask aggression, 10 sessions and session hours

- **Where volume sits:** 32.0% of the 21.10 session volume traded above the closing price, 68.0% below it. Largest levels: 29,700 (3.0%), 29,680 (2.9%), 29,675 (2.9%).
- **Aggression across the session range:** upper third: delta −7.1k (28% of vol.); middle third: delta −0.2k (51% of vol.); lower third: delta +5.5k (21% of vol.).
- **Strongest buyers (ask):** 29,660 (+1,018), 29,830 (+985), 29,755 (+860); **strongest sellers (bid):** 29,800 (−1,324), 29,705 (−1,230), 29,895 (−1,143).
- **10 sessions (08.10–21.10):** POC from 31,005 to 29,700 (−1,305 pts); positive delta in 5 of 10 sessions, total −5.3k; 21.10 volume = ×1.10 the average of the 9 prior sessions.
- **21.10 hours:** highest volume at 21:00 Warsaw time (19,224, POC 29,845); strongest buying at 09:00 Warsaw time (+1.4k), strongest selling at 10:00 Warsaw time (−2.7k); hourly POC moved from 29,755 to 29,800.



Left panel: volume at each price level in every session hour (darker = more), red line = hourly POC. Right panel: delta (ask − bid) at each price level, gold line = hourly POC. Black dashed = session POC, dotted = close.

Top 5 volume levels, 21.10

Price	Volume	Bid	Ask	Delta	Share
29,700	9,053	4,861	4,192	−669	3.0%
29,680	8,677	4,525	4,152	−373	2.9%
29,675	8,580	4,160	4,420	+260	2.9%
29,685	8,532	4,130	4,402	+272	2.8%
29,670	8,043	4,083	3,918	−165	2.7%

Sessions in the data (10)

Date	Volume	×avg	Delta	POC	VA
08.10	273,961	1.01	−7.5k	31,005	30,885–31,170
09.10	244,524	0.90	+3.8k	30,850	30,735–30,945
12.10	249,449	0.92	+6.0k	31,000	30,735–31,055
13.10	273,416	1.01	+2.4k	30,440	30,415–30,530
14.10	275,462	1.01	+2.9k	30,575	30,255–30,675
15.10	300,413	1.11	+0.4k	29,620	29,560–29,750
16.10	289,873	1.07	−5.1k	29,965	29,650–30,020
19.10	258,952	0.95	−3.0k	29,580	29,490–29,605
20.10	280,006	1.03	−3.6k	29,570	29,420–29,585
21.10	300,159	1.10	−1.7k	29,700	29,625–29,810

Source: “Strike / vol / bid / ask” CSV – Strike = price level (step 5 pts); Delta = ask − bid; ×avg = session volume / prior-session average.