MARKET REPORT

US100

Nasdaq 100 · US technology stock index

Session: Friday, 23.10.2026

Pre-session report · data to the close of the 22.10.2026 session

VALUE MIGRATION
Decline

Session profile: D

Key figures

CLOSE	VALUE AREA	POC
28,928	**29,160 – 29,685**	**29,325**

5-DAY ATR (H–L)	± ATR RANGE	NEAREST NPOC
633 pts	**28,295 – 29,561**	**29,965 (16.10)**

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

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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.

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Data to the 22.10.2026 close | market description, no entry signals

MARKET STATE: price below value of 22.10 | value migration: Decline

Summary

- **Price:** 22.10 session close ≈ **28,928**, below VA (29,160–29,685), POC 29,325. Session profile: D.
- **Value over 5 sessions:** value is rotating in both directions; net, value is 295 pts lower – 2× higher, 2× lower, 1× overlapping (out of 5 sessions).
- **Daily volatility:** elevated (22.10 range: 885 pts = ×1.63 ATR20 544 pts (n=10 sessions)). **5-day ATR (H–L): 633 pts** – volatility rising (ATR5 vs ATR20).
- **Volatility for the coming hours:** VA 4h / VA 24h = 0.14 (last-4h VA 28,895–28,965).
- **Order flow:** session delta −4.8k (−1.3% of volume).
- **Liquidity:** nearest above price: Swing H1 high 29,413 (485 pts, 0.77 ATR), below price: Low 22.10 28,854 (74 pts, 0.12 ATR).
- **Unmitigated POCs:** 29,965 from 16.10 (above price, 1,037 pts), 30,575 from 14.10 (above price, 1,647 pts), 31,000 from 12.10 (above price, 2,072 pts).
- **Unfinished auctions:** 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	below VAL	below POC	falling	**−4**	**Decline**

value is migrating lower – the next session most often builds its POC lower. 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.

Reference levels

Level	Value	Meaning
22.10 session VAH	29,685	upper boundary of accepted value
22.10 session POC	29,325	highest-volume price – centre of gravity
22.10 session VAL	29,160	lower boundary of accepted value
22.10 session high / low	29,736 / 28,854	base-session range (extremes from M1 data)
VA 5D (16.10–22.10)	29,390 – 29,910, POC 29,575	broader-context value
5D HVN zones above price	29,315–29,350, 29,410–29,460, 29,475–29,615, 29,635–29,705	volume clusters – areas of slowdown and rotation
5D LVN zones	28,850–29,140, 29,185–29,250, 30,005–30,020	volume gaps – prices traversed quickly
5-session high / low	30,020 / 28,854	5-session range boundaries
± 5D ATR range (633 pts)	28,295 – 29,561	typical daily move from the close (not a directional forecast)
Unmitigated POCs (nPOC, 11 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)	29,475 – 29,850, POC 29,525	weekly levels provided in the source data
SL / SL fast (M1-file indicator)	29,407 / 28,854	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 %
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%
22.10	29,325	−375	29,160–29,685	lower	−4.8k	−1.3%

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 15.10 session.

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Session in numbers – 22.10

RANGE VS ATR5
882 pts · 139%
28,854–29,736 · ATR5 633 pts

TIME OF HIGH / LOW
H 00:05 · L 21:47
H 29,736 · L 28,854; high first, then low

MOVE EFFICIENCY
18%
net −800 pts / M5 path 4,502 pts (7.1× ATR5)

INTRADAY POC
29,660 → 29,325
after 01:00 → end; 4 changes, range 29,325–29,660

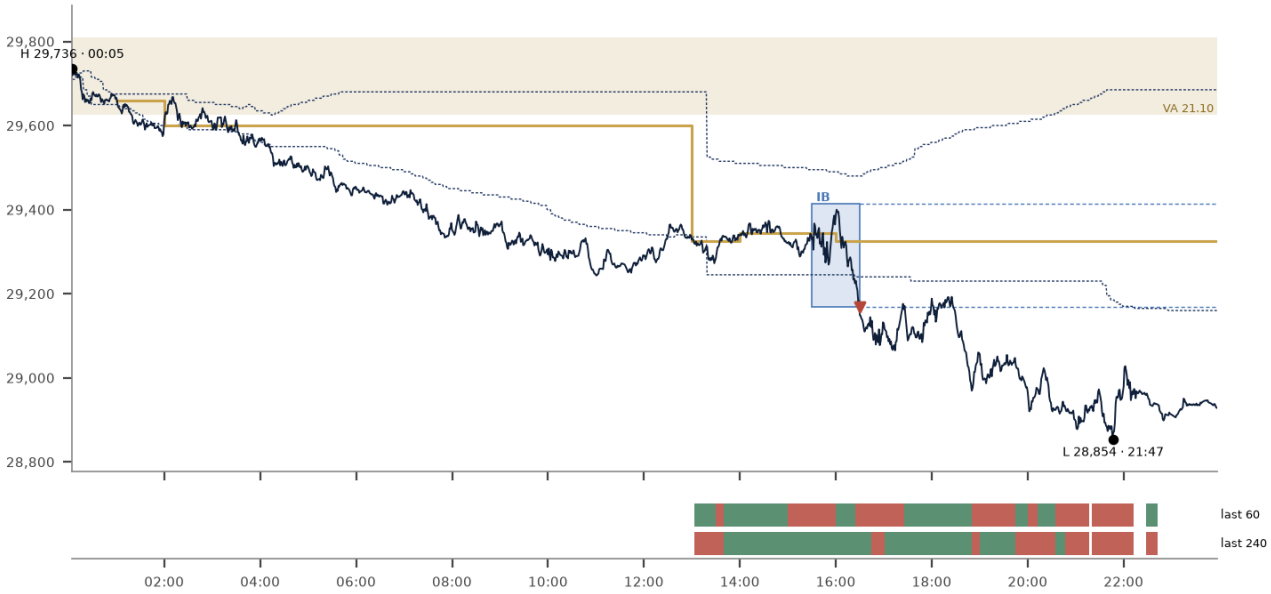
TIME VS 21.10 VA
0% / 7% / 93%
above / in / below the prior-session VA 29,625–29,810; M1 minutes (1421)

TIME VS DEVELOPING VA
0% / 25% / 75%
above / in / below the session VA as it developed (“today” VAH/VAL from the M1 file)

IB 15:30–16:30
29,168–29,413 · 245 pts
downside break: 16:30 (−314 pts); 39% ATR5

OPENING TYPE (SIMPLIFIED)
Open Auction
open 15:30 at 29,340, below the range of the prior session (gap); first 30 min: 29,260–29,392

Session 22.10 (Warsaw time): M1 price, prior-session VA (shaded), developing VA (dotted), intraday POC (gold), IB (blue)



US100 – intraday flow (flex last 60 / 240)

LAST 60 / 240 COLOUR
green 48% / 62%
share of time between readings; last reading 22:28: last 60 green, last 240 red

STRONGEST LEVELS · LAST READING 22:28
▲ 28,914 · ▼ 29,051
240: ▲ 28,908–28,920 ▼ 29,030–29,072; 60: ▲ 28,928–28,950 ▼ 28,965–28,978

FLEX VS CFD DELTA
−352 / +1,693
sum of 7 full hours 12:00–20:00 (last 60 vs VAP file); same sign in 6/7 h

DATA COVERAGE
31/64 readings
15-min readings 13:03–22:28

Behaviour of the day's zones (15-min readings)

28 zones from readings · touched **24** (defended **3**, broken **21**) · role flips **2** · untested **4** (nearest 2 → liquidity-zone table, “day zone”) · coverage **31/64** readings (13:03–22:28)

Zone	Role	Behaviour	Since	Source (last reading)
■ **29,168–29,198**	resistance	defended · 3× (from 18:00)	17:25	POC 60m 29 175
■ **28,962–28,978**	resistance	defended · 2× (from 20:00)	19:45	HVN 60m
■ **29,402–29,412**	resistance	defended · 1× (from 16:03)	16:00	VAH/high 4h 29 402.5-29 412.5
■ **29,030–29,048**	support → resistance	broken 18:45, retest held	16:24	VAH 4h 29 035
■ **29,195–29,210**	support → resistance	broken 16:28, retest held	16:24	day low 29195

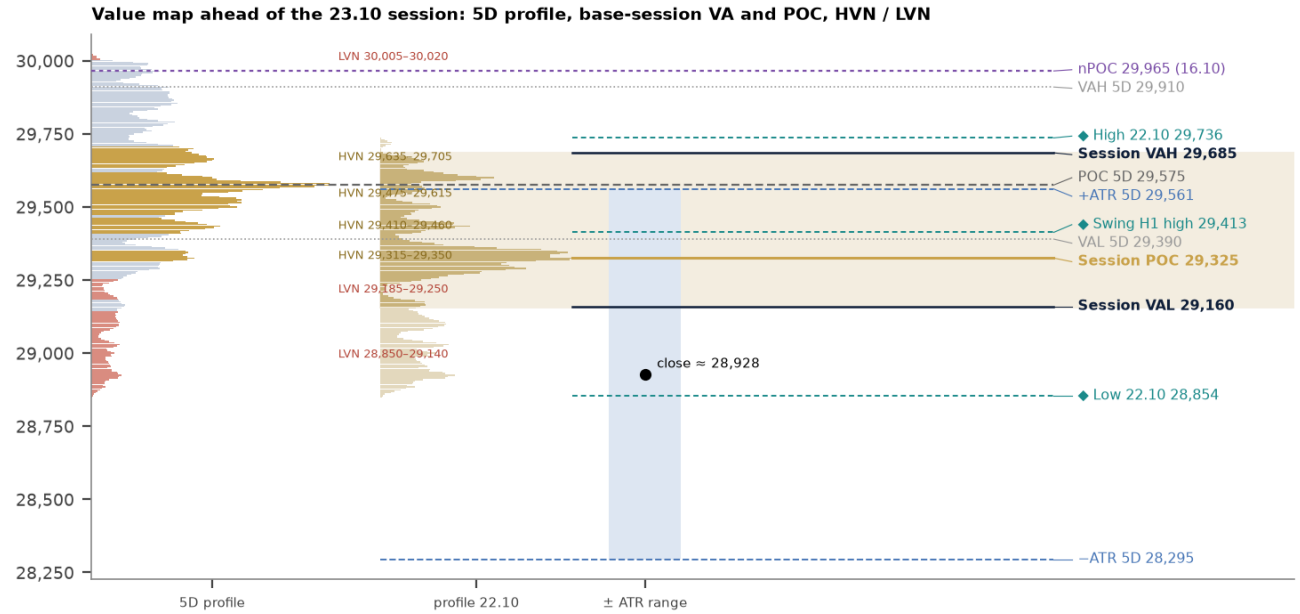
Zones from the 15-min readings, merged across readings (≥ 50% overlap of the narrower one). Evaluated on the session's M1: touch = M1 candle in the zone; break = M1 close more than 8 pts beyond the zone after a touch; defended = touched, not broken; role flip = after the break, a retest from the other side held until the close. List: defended zones with the most touches (green) and the nearest role flips (purple). A description of market behaviour, not a signal.

IB = first hour of the NY cash session (9:30–10:30 New York = 15:30–16:30 Warsaw); break = first M1 minute with high/low outside the IB. Efficiency = |session close − open| / sum of M5 close-to-close changes (100% = one-way move). Time vs VA = M1 minutes by close. Intraday POC = POC of the cumulative profile after each full hour (VAP file). Opening type – simplified rule on the first 30 min after the NY open (Drive: move ≥ 0.15 ATR5 without trading back through the open; Test Drive: brief test of the other side ≤ 0.10 ATR5; Rejection Reverse: reversal through the open; Auction: rotation). Times in Warsaw time. Market description, not an entry signal. Flow: 15-min readings (last 60/240 colour from flex, earlier the sign of the flex delta); strongest levels = strongest green (▲ buying) / red (▼ selling) band in the last reading; flex vs CFD = last 60 delta from the top-of-hour reading and that hour's VAP-file delta.

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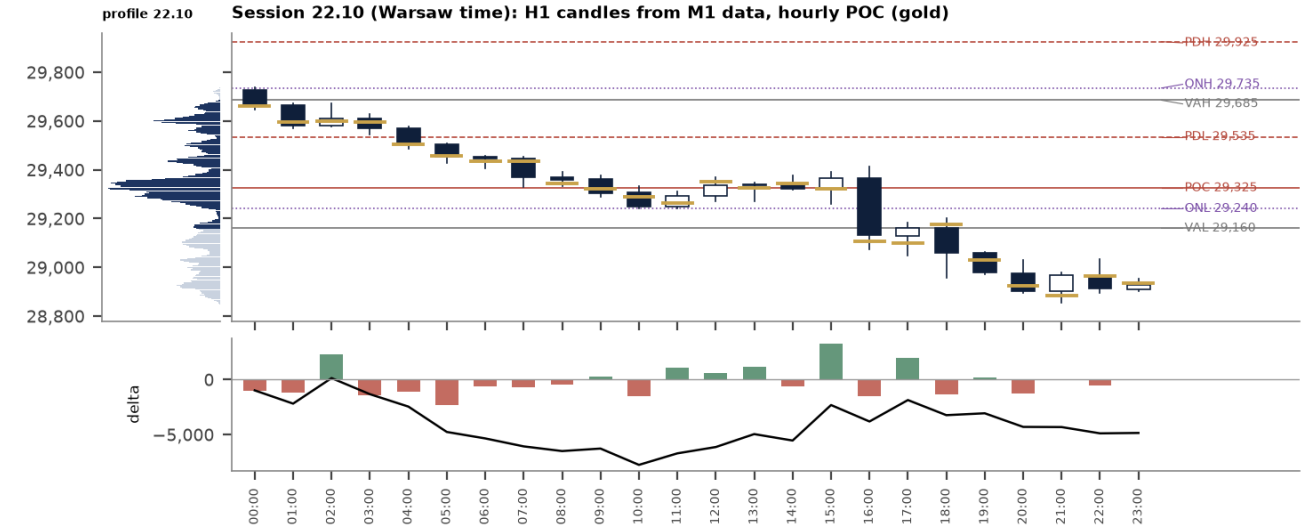
Data to the 22.10.2026 close | market description, no entry signals

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 22.10



Session range 28,854–29,736 (M1), session delta −4.8k, cumulative delta min. −7.8k, end −4.9k. Axis hours in Warsaw time. PDH/PDL = 21.10 session high/low; ONH/ONL = high/low of the hours before the NY cash open (9:30 New York = 15:30 Warsaw).

Liquidity zones for the 23.10 session

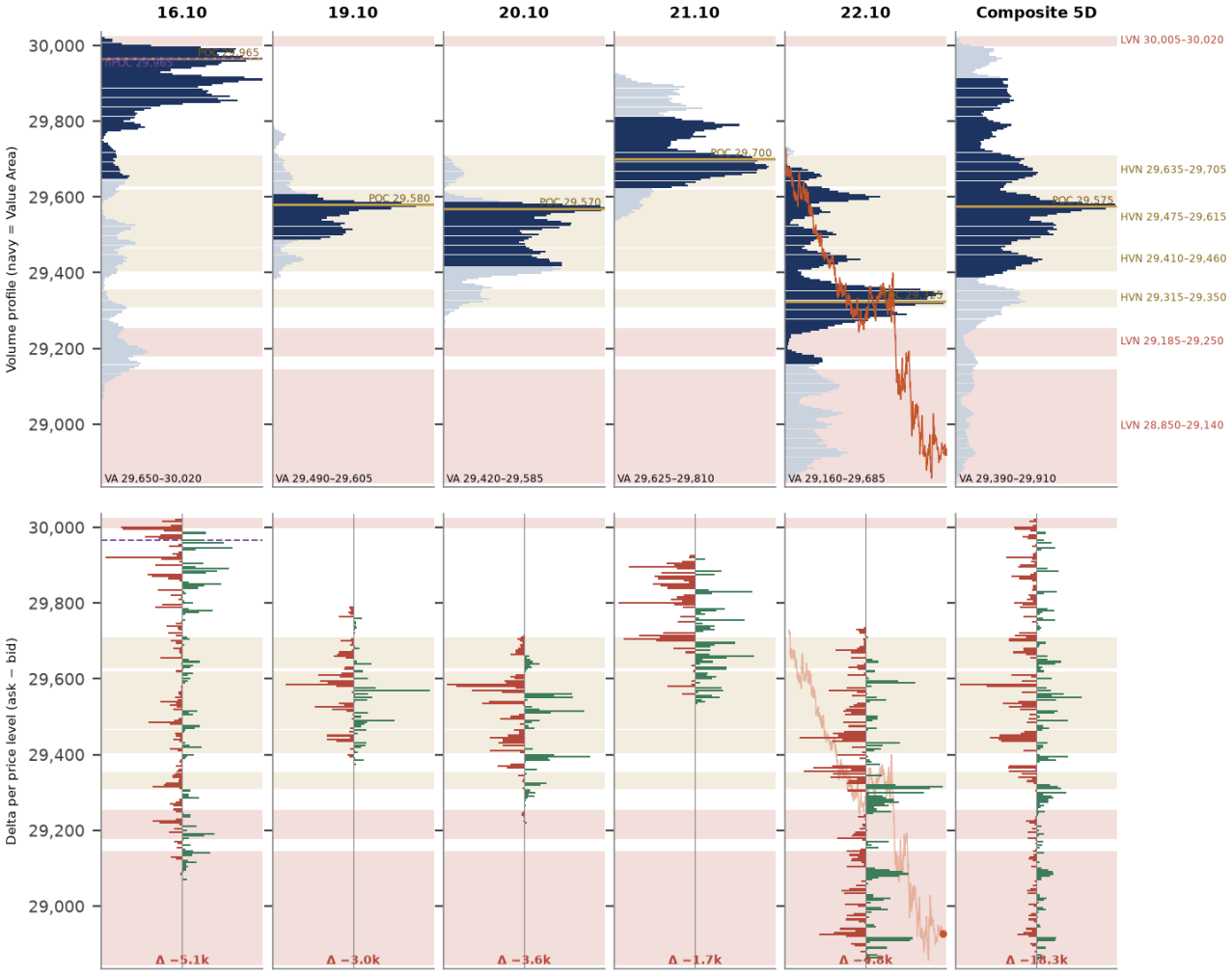
Zone	Price	Distance	Source	Within zone: volume / delta	Flow at source
◆ **High 22.10**	29,736	+808 pts (1.28 ATR)	22.10 00:00	1,695 / −463	level defended
◆ **Swing H1 high**	29,413	+485 pts (0.77 ATR)	22.10 16:00	1,262 / −455	level defended
▬ **day zone**	29,358–29,360	+429 pts (0.68 ATR)	reading 16:24	5,101 / −307	untested
▬ **day zone**	29,235–29,245	+307 pts (0.48 ATR)	reading 13:30	2,500 / −62	untested
◆ **Low 22.10**	28,854	−74 pts (0.12 ATR)	22.10 21:00	3,464 / +686	level defended

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 (± 30) ran against a break (e.g. buyers at a low). “Day zone” = a zone from the session's 15-min readings left untouched until the close (nearest 2 above and below price, within 1.5 ATR); source = first reading (Warsaw time), volume/delta = session profile within the zone.

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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	0.14	width of last-4h value versus the whole session – size of move, not direction
5-day ATR (H–L) / ATR20	633 / 544 pts	ATR5 = average H–L of the last 5 sessions; ATR20 = average H–L of up to 20 prior sessions (daily profiles, n=10 sessions); last day 885 pts

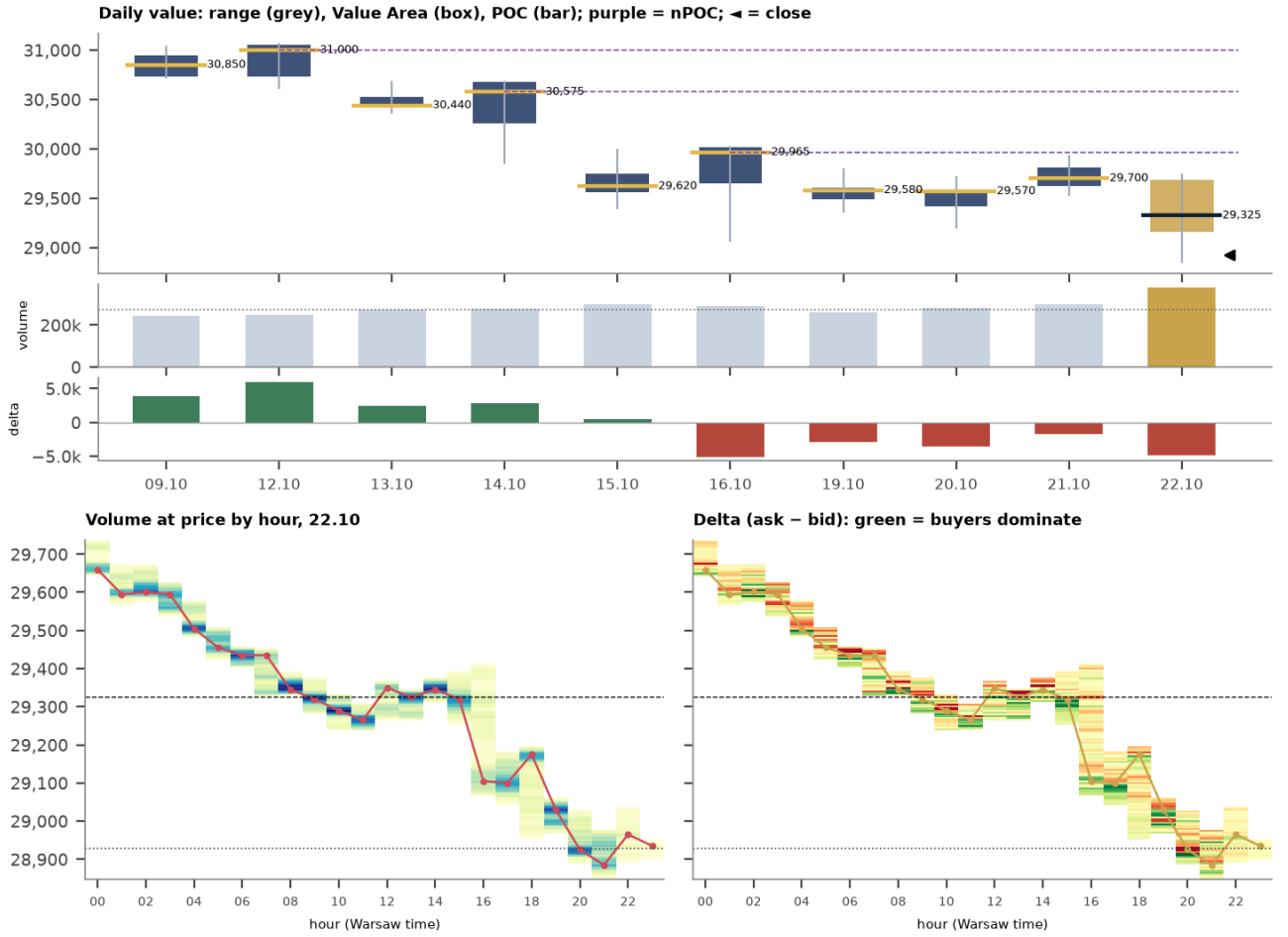
Hour	Vol./avg	Delta	Hour	Vol./avg	Delta	Hour	Vol./avg	Delta	Hour	Vol./avg	Delta
00	0.6	−989	06	0.9	−587	12	0.8	+574	18	1.3	−1.4k
01	0.7	−1.2k	07	1.0	−723	13	1.0	+1.2k	19	1.3	+171
02	1.0	+2.3k	08	1.1	−426	14	1.0	−585	20	1.3	−1.2k
03	1.1	−1.5k	09	1.0	+228	15	1.2	+3.2k	21	1.3	−15
04	1.0	−1.1k	10	1.1	−1.5k	16	1.4	−1.5k	22	0.4	−572
05	1.0	−2.3k	11	1.0	+1.0k	17	1.4	+1.9k	23	0.0	+37

Session hours (Warsaw time). Vol./avg = hourly volume / average hourly volume in this session; bold ≥ 1.5.

Reference price: 22.10 session close from M1 data (22.10 23:57 Warsaw = 21:57 UTC) = 28,928. 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 22.10 session profile = the “today” column minus the 22:00–23:00 UTC 22.10 (= 00:00–01:00 Warsaw 23.10) hour, which already belongs to the next session: −261 volume, delta +145. Session profiles for 20.10, 21.10 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, 09.10.

Volume at price – bid/ask aggression, 10 sessions and session hours

- **Where volume sits:** 94.3% of the 22.10 session volume traded above the closing price, 5.7% below it. Largest levels: 29,325 (2.2%), 29,320 (2.2%), 29,345 (2.2%).
- **Aggression across the session range:** upper third: delta −7.5k (24% of vol.); middle third: delta +1.9k (48% of vol.); lower third: delta +743 (28% of vol.).
- **Strongest buyers (ask):** 29,315 (+1,588), 29,310 (+1,328), 29,300 (+1,205); **strongest sellers (bid):** 29,445 (−1,372), 29,355 (−1,281), 29,365 (−1,081).
- **10 sessions (09.10–22.10):** POC from 30,850 to 29,325 (−1,525 pts); positive delta in 5 of 10 sessions, total −2.7k; 22.10 volume = ×1.37 the average of the 9 prior sessions.
- **22.10 hours:** highest volume at 16:00 Warsaw time (22,250, POC 29,105); strongest buying at 15:00 Warsaw time (+3.2k), strongest selling at 05:00 Warsaw time (−2.3k); hourly POC moved from 29,660 to 28,935.



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, 22.10

Price	Volume	Bid	Ask	Delta	Share
29,325	8,409	4,398	4,011	−387	2.2%
29,320	8,265	3,823	4,442	+619	2.2%
29,345	8,202	3,937	4,264	+327	2.2%
29,340	7,844	4,287	3,556	−731	2.1%
29,350	7,738	4,212	3,526	−686	2.1%

Sessions in the data (10)

Date	Volume	×avg	Delta	POC	VA
09.10	244,524	0.89	+3.8k	30,850	30,735–30,945
12.10	249,449	0.91	+6.0k	31,000	30,735–31,055
13.10	273,416	1.00	+2.4k	30,440	30,415–30,530
14.10	275,462	1.00	+2.9k	30,575	30,255–30,675
15.10	300,413	1.09	+428	29,620	29,560–29,750
16.10	289,873	1.06	−5.1k	29,965	29,650–30,020
19.10	258,952	0.94	−3.0k	29,580	29,490–29,605
20.10	280,006	1.02	−3.6k	29,570	29,420–29,585
21.10	300,159	1.09	−1.7k	29,700	29,625–29,810
22.10	376,325	1.37	−4.8k	29,325	29,160–29,685

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