Session settlement: US500

Session 09 Oct 2026 | full session | scenarios from the 09 Oct report (base 08 Oct) | table v3.4

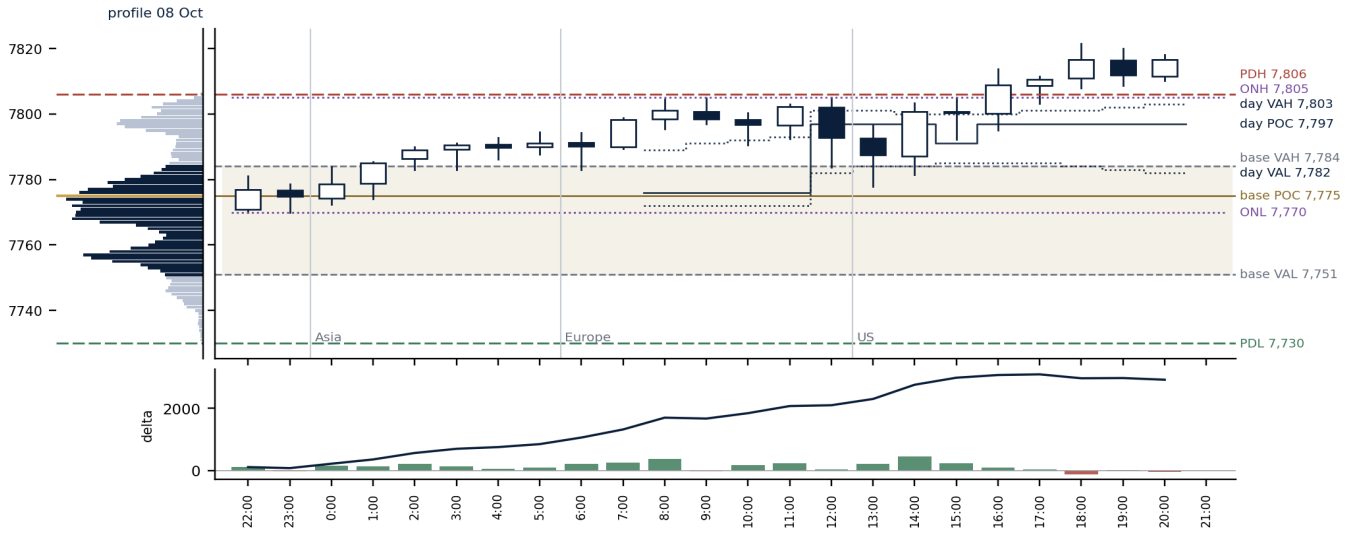
At the close of the 09 Oct session price ≈ **7,816** (M1 close) – **above the base session VA** 7,751–7,784. Open: no gap ≥ 0.75σ. Closed (A): RD1 0.7R. Closed trades result: A 0.7R, C 0.7R (after costs).
Last H1 candle (20:00 UTC): strength +44 – directional, 0.9× hourly norm; shape 34/50, profile 15/25, delta −5/25. Move without aggression (opposite delta) – do not follow the candle.

Scenario status

Code	Status	Condition / next	Variant A (candle close)	Variant C (limit)
RD1 long	closed	–	**0.7R**: entry 17:00 @ 7,809 → session end in the 20:00 candle: 0.65R	**0.7R**: entry 17:00 @ 7,809 → session end in the 20:00 candle: 0.65R

No signal by the session end: P1, R2, K2, S1, S2, X1, X2, Y1, Y2, RD2. **Rejected in the report (unchanged):** P2 (RR 0.9), R1 (RR 0.7), K1. Status computed automatically with decision table v3.4 rules (the same as in the simulator). A = entry at the signal candle close; C = limit at the report level (optimistic – the confirming candle closes after the fill). R after costs. Times in UTC.

Session progress



Block (UTC)	Range	VWAP	Block POC / VA	Delta	VWAP position
Asia 22:00–6:00	7,770–7,794 (24)	7,781	7,776 / 7,772–7,786	+842	inside base VA
Europe 6:00–13:00	7,783–7,805 (22)	7,795	7,797 / 7,791–7,800	+1.2k	above base VA
USA 13:00–21:00	7,778–7,822 (44)	7,799	7,812 / 7,791–7,817	+818	above base VA
Whole session 22:00–21:00	7,770–7,822 (52)	7,793	7,797 / 7,781–7,804	+2.9k	above base VA

Levels at the session end

Level	Value	Meaning per the table
PDH / PDL (base session)	7,806 / 7,730	yesterday's extremes; a move beyond = acceptance test
ONH / ONL (to 13:30 UTC)	7,805 / 7,770	overnight range before the US cash open; a break without acceptance (2× H1) is not a code
Base session VA	7,751 / 7,775 / 7,784	acceptance boundaries; P1/P2 from inside, R/K after an exit
Day VA (VAL / POC / VAH)	7,781 / 7,797 / 7,804	valid from 8:00 UTC; condition for K and S, retest level for R
High / low session	7,822 / 7,770	breakout only with acceptance (2× H1) – a mere break is not a code
5D HVN above / below price	7,827 / 7,799, 7,790	targets and reaction zones

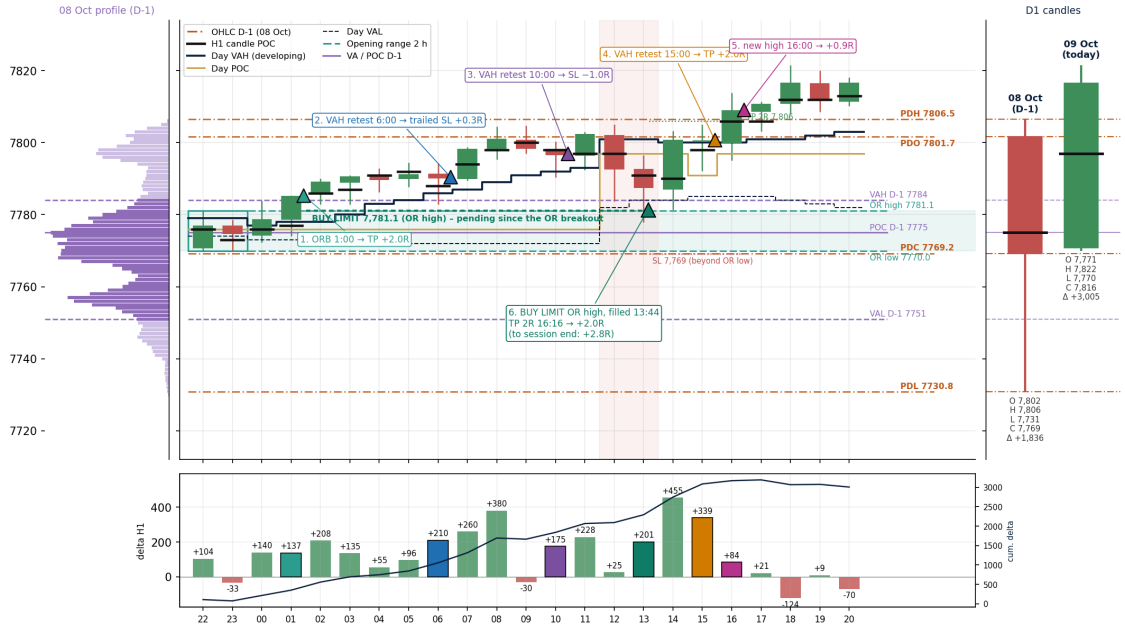
σ 8.4, min. SL 7.5, buffer 2.1 – from the 08 Oct session. Approximate candles (export without OHLC): body = change in hourly VWAP. The update creates no new scenarios – only status and rule-based levels.

Day summary: US500

Session 09 Oct 2026 | intraday setups (table v3.5, section 2b) | M1 prices and DA levels

Trend day up. The session opened at the 08 Oct close (PDC 7,769) and the D-1 POC (7,775), after the 08 Oct daily rejection candle (long lower wick, day delta +1,836). At 1:00 UTC price broke out of the opening range (7,770.0–7,781.1) and above the D-1 VAH (7,784); from then on every hourly POC sat above yesterday's value and the day VA moved up. The 12–13 UTC pullback (red candles with positive delta +25 / +201) was accumulation on the test of the OR high / D-1 VAH; at 14:00 the strongest delta of the day (+455), at 16:00 a break of PDH (7,806.5) and a move to 7,821. Day cumulative delta +3,005, close 7,816.5 above the D-1 open – a bullish engulfing on the daily chart.

US500, 9 Oct 2026 – H1 with candle POCs, D-1 profile and OHLC, D1 candles, opening range and delta (UTC)



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Intraday positions

#	Code	Entry	SL / management	Exit	Result
1	ORB	1:00 @ 7,785.4	7,777.3 → trailed 7,780.9 → 7,785.7	TP 8:20	**+2.0R**
2	RD (VAH retest)	6:00 @ 7,790.5	7,782.3 → trailed 7,793.4 (after red 9:00)	trailed SL 10:00	**+0.3R**
3	RD (VAH retest)	10:00 @ 7,797.0	7,788.5	SL 12:45	**−1.0R**
4	RD (VAH retest)	15:00 @ 7,800.8	7,793.5	TP 18:49	**+2.0R**
5	NE (PDH breakout)	16:00 @ 7,809.1	7,801.4 → trailed 7,805.9	session end 7,816.5	**+0.9R**
6	ORR (BUY LIMIT OR high)	filled 13:44 @ 7,781.4	7,769.1 (beyond OR low)	TP 2R 7,806 at 16:16	**+2.0R**
	Total				**approx. +6.1R**

Entry at the close of the signal candle (ORR – limit order). Trailing SL: after a candle closes against the position, SL moves to the low of the last candle in the trade direction − 2 pts. Cost 0.6 pts per trade. The day was picked after the fact as an example; historically only ORR (OR retest) showed an edge – RD and NE are observation/experimental (table v3.5, section 3).

Market Assessment Report: US500

Target session: 12 Oct 2026 | data to 09 Oct 2026 | decision table v3.4 | report v1

Decision table status

At the close of the 09 Oct session: NO CODE – OBSERVATION

Price (approx. 7,816) closed **above the base session VA** (7,781–7,804). The code will depend on acceptance (2× H1) and the new session value. For the 12 Oct session **6 valid scenarios** were prepared with levels and RR. The new session VA is valid from **8:00 UTC (10:00 Polish time)** – before that only P1/P2 and G1/G2.

Closest to triggering: X2 – entry approx. 7,821, target 7,804 (RR 2.9). **Rejected:** P2 (RR 1.0); R2 (RR 0.9); K2 (no level); X1 (RR 1.9).

Session profile description 09 Oct: narrow profile (compression), partly mature; pause in the move

The profile is **narrow**: the 51-pt range is only 66% of the average of previous sessions – the market is compressing. The most turnover (POC 7,797) went through mid-range. The profile is **still maturing**: uneven volume around the POC (33/67 above/below); we treat the VAL and VAH as indicative. Value moved up: the POC is above the previous session VAH (7,784). Session delta positive (+8.3% of volume).

Price closed **above the VAH** (7,816 > 7,804) – outside value, on the buyers' side. A close near the day's high strengthens this picture. **What next:** the key is whether price holds above the 7,804 VAH. Acceptance higher (2× H1) sets up K1/R1; a return into the VA opens a move to the 7,797 POC (P2). Compression usually ends with a breakout – the first acceptance outside the VA will be decisive.

Pause in the move: consolidation after the earlier move up, average volume, delta +8.3% – no traces of accumulation or distribution. Takeaway: after the pause, continuation of the move up is more likely – codes in the direction of the prior move (K, R) have the edge over trading against it.

Trend context

Measure	Reading	Assessment
Value migration	POC: 7,705 → 7,716 → 7,781 → 7,800 → 7,775 → 7,797 2× higher, 1× lower, 2× overlapping (of 5 sessions)	more upward migration, no trend
Daily structure	3× higher high and low, 2× lower (of 5 sessions) price 7,816 = 92% of the 20-session range (7,506–7,844)	higher highs and lows; upper part of the range
Daily volatility	range 09 Oct: 51 pts; average of 19 earlier sessions: 77 pts (×0.66)	low

Computed from the daily profiles available in the export (20 sessions). Migration: session POC above the VAH / below the VAL of the previous session. Descriptive context – does not change the decision table rules.

Reference levels

Level	Value	Role in the table
VAH of 09 Oct session ("VA yesterday")	7,804	upper acceptance boundary; test for P2 and R1
POC of 09 Oct session	7,797	P1/P2 target
VAL of 09 Oct session ("VA yesterday")	7,781	lower acceptance boundary; test for P1 and R2
VA 5D (05 Oct–09 Oct)	7,764 – 7,828, POC 7,790	context; 5D POC on the scenario map
5D HVN above price	7,823, 7,827	long targets (K1, R1)
5D HVN below price	7,798, 7,791, 7,776, 7,757, 7,715	short targets (K2, R2)
LVN 5D	7,728, 7,741, 7,835	volume gaps – places for SL

Level	Value	Role in the table
5-session high / low	7,844 / 7,707	continuation TP2

Table parameters (from the 09 Oct session)

Parameter	Value	Use
σ of hourly moves	3.8	impulse threshold: H1 move > 3.8 with matching delta
SL buffer (0.25σ)	0.9	SL offset from the level
Minimum SL (0.5 × avg H1 range)	5.8	SL never closer than 5.8 to entry
Median |H1 delta|	134	“opposite delta” threshold for X1/X2

Scenarios for the 12 Oct session per the decision table

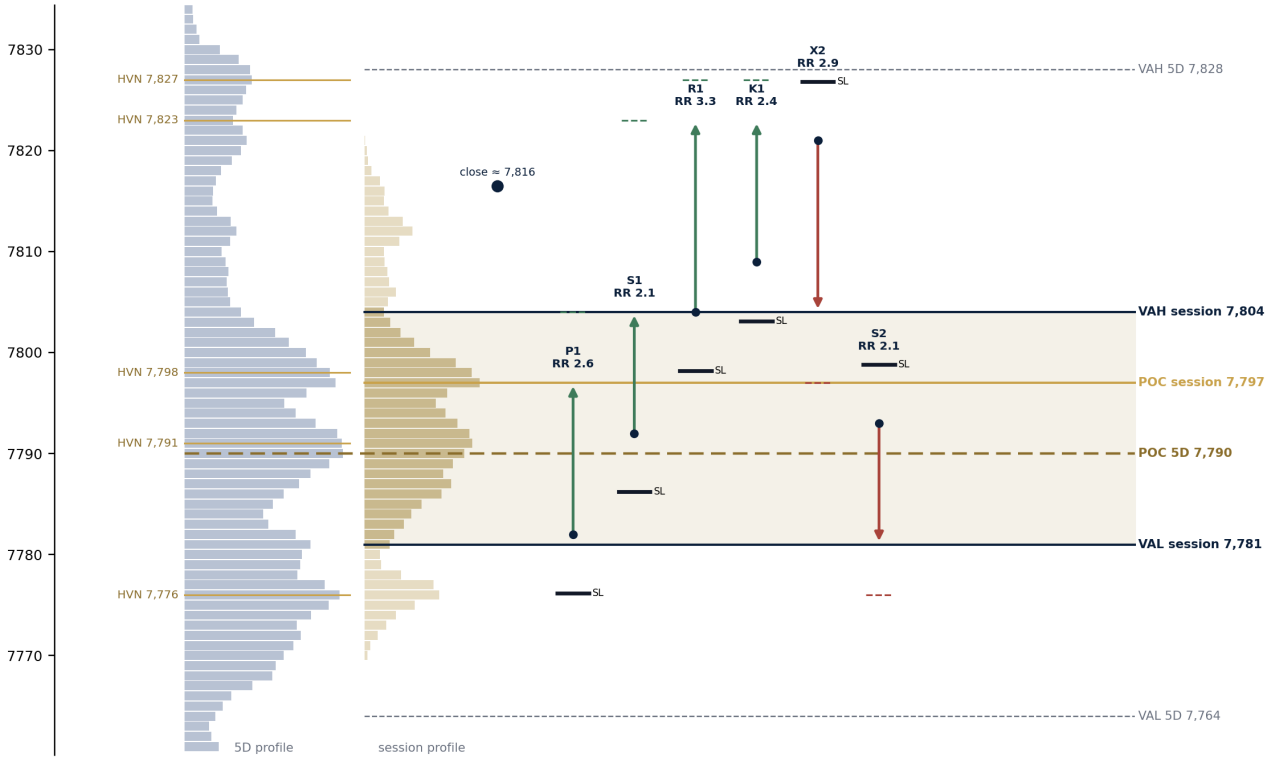
Code	Trigger condition (next session)	Entry	SL	TP1 / TP2	RR	Status
P1 long	Price inside the base session VA (7,781–7,804); VAL 7,781 tested from inside, H1 candle closes above 7,781, hourly delta positive	7,782	7,776.2	7,797 / 7,804	2.6	✓ valid
S1 long	Price inside the base session VA, but 2× H1 above the new session VAH (new VA lower) + ↑ impulse; entry ≤ 7,792	7,792	7,786.2	7,804 / 7,823	2.1	✓ valid
R1 long	2× H1 above 7,804, new session value building higher; pullback to max(new session VAL, 7,804) and ↑ delta reaction	7,804	7,798.2	7,823 / 7,827	3.3	✓ valid
K1 long	2× H1 above base session VAH and above new session VAH + ↑ impulse (H1 move > 3.8 with positive delta); entry only ≤ 7,809	7,809	7,803.1	7,823 / 7,827	2.4	✓ valid
X2 short	New high in the 7,821–7,823 zone above both VAs, opposite H1 delta (negative, |Δ| > 134)	7,821	7,826.8	7,804 / 7,797	2.9	✓ valid
S2 short	Price inside the base session VA, but 2× H1 below the new session VAL (new VA higher) + ↓ impulse; entry ≥ 7,793	7,793	7,798.8	7,781 / 7,776	2.1	✓ valid
R2 short	2× H1 below 7,781, new session value building lower; pullback to min(new session VAH, 7,781) and ↓ delta reaction	7,781	7,786.8	7,776 / 7,757	0.9	✗ RR < 1.5
K2 short	2× H1 below base session VAL and below new session VAL + ↓ impulse (H1 move > 3.8 with negative delta); entry only ≥ –	–	–	– / –	–	✗ no level
X1 long	New low in the 7,770–7,770 zone below both VAs, opposite H1 delta (positive, |Δ| > 134)	7,770	7,764.2	7,781 / 7,797	1.9	✗ RR < 2.0
P2 short	Price inside the base session VA; VAH 7,804 tested from inside, H1 candle closes below 7,804, hourly delta negative	7,803	7,808.8	7,797 / 7,791	1.0	✗ RR < 1.5
N1 / N2	Require new session value on the opposite side of the base session VA (value gap). Levels set after 8:00 UTC.	–	–	Base session VAL / VAH, then POC 7,797	–	conditional
G1 long	Gap up: first-hour VWAP (23:00 UTC) ≥ 7,807. Then an H1 close above the opening range (2 h) with ↑ delta > 134, with no close inside the base session VA. Also active before 8:00 UTC.	candle close	below the candle − 0.9 (min. 5.8)	HVN 7,823 / 7,827	≥ 2.0	conditional
G2 short	Gap down: first-hour VWAP ≤ 7,778. Then an H1 close below the opening range (2 h) with ↓ delta > 134, with no close inside the base session VA. Also active before 8:00 UTC.	candle close	above the candle + 0.9 (min. 5.8)	HVN 7,776 / 7,757	≥ 2.0	conditional
Y1 long	H1 close above the base session VAH 7,804 (crossing from below), hourly delta ↑ and stronger than the hour before. One entry per day.	candle close	7,803.1 (min. 5.8 from entry)	3.5R (≈ 7,824 with entry at VAH)	3.5	conditional

Code	Trigger condition (next session)	Entry	SL	TP1 / TP2	RR	Status
Y2 short	H1 close below the base session VAL 7,781 (crossing from above), hourly delta ↓ and stronger than the hour before. One entry per day.	candle close	7,781.9 (min. 5.8 from entry)	3.5R (≈ 7,761 with entry at VAL)	3.5	conditional

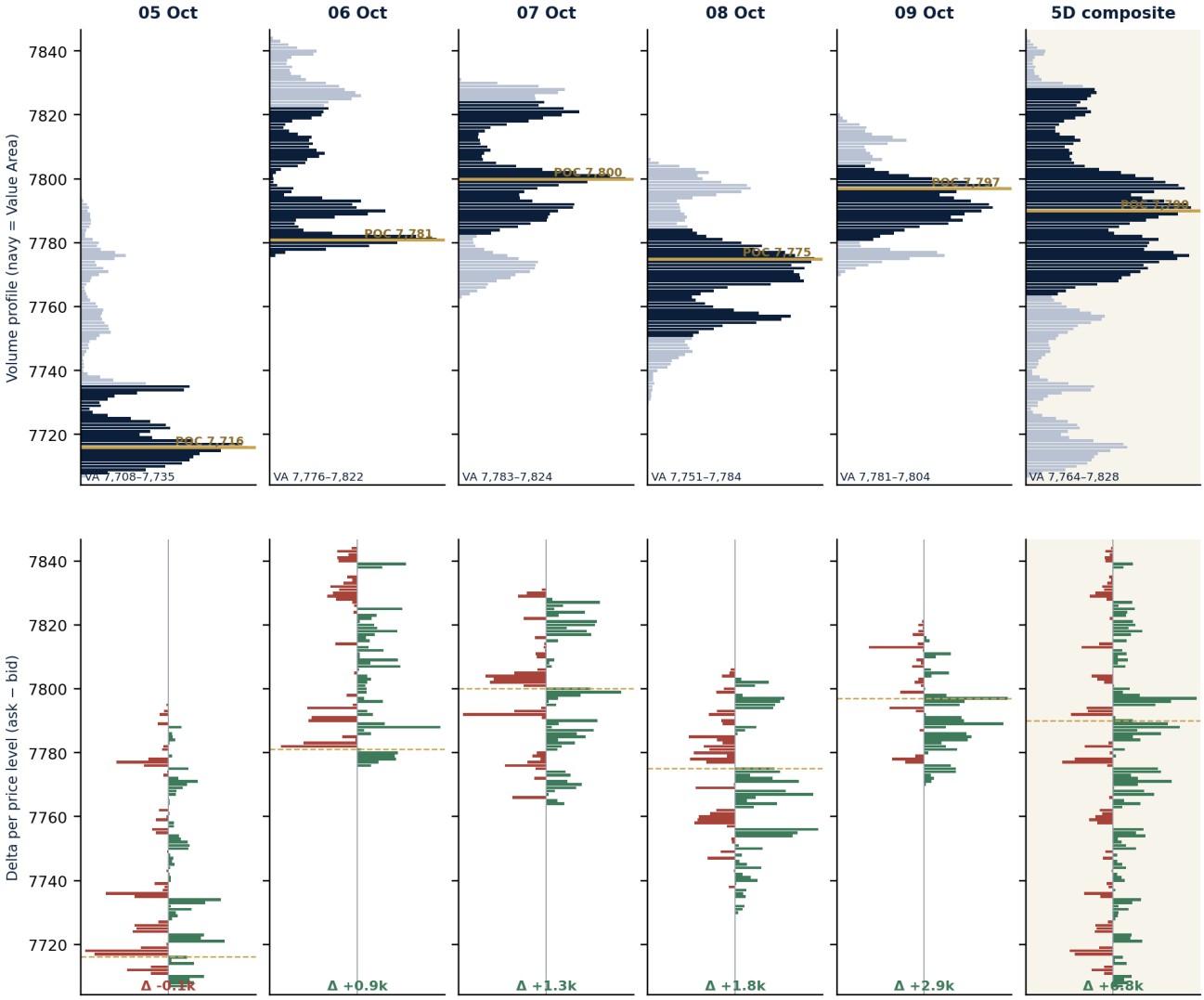
Entry for K, S, X, G, Y – at the close of the H1 signal candle; for R and P – after a reaction on the level test. Entry levels are indicative: compute RR from the actual entry price and reject the setup below the minimum (2.0 for K/S/N/X/G, 1.5 for R/P; Y – fixed 3.5R target). Time: max. 8 h or until the session end; after TP1 move SL to break-even. Codes are independent; re-entry with the same code only after its previous position is closed. Two codes in the same hour: only one is taken – the higher RR; on equal RR the one with the larger margin over its minimum RR. G cancelled (close inside the base session VA) = failed gap: P1/P2 apply with TP2 at the opposite VA edge. All codes, including X, G and Y, are main table codes and follow the same one-entry-per-hour rule; Y – max. one entry per day per direction.

Scenario map

Scenario map 12 Oct: long – green, short – red; ● entry, SL – black bar, TP2 – dashed



Context: 5 session profiles and the composite profile



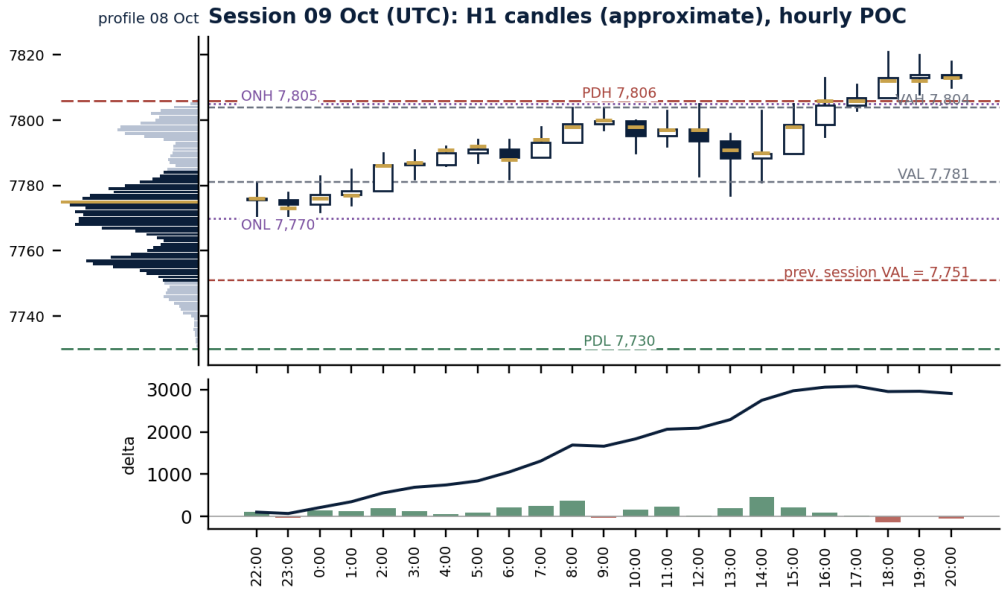
Top row: volume profile of each session (navy = Value Area, gold line = POC) and the 5D composite profile. Bottom row: delta per price level (ask − bid; green = buyers dominate, red = sellers), with the session delta below.

Session	POC	Zmiana POC	VA (VAL-VAH)	Value migration	Session delta	Delta %
05 Oct	7,716	–	7,708–7,735	–	−0.1k	−0.1%
06 Oct	7,781	+65	7,776–7,822	higher	+0.9k	+3.0%
07 Oct	7,800	+19	7,783–7,824	overlapping	+1.3k	+3.7%
08 Oct	7,775	−25	7,751–7,784	lower	+1.8k	+3.3%
09 Oct	7,797	+22	7,781–7,804	higher	+2.9k	+8.3%
5D composite	**7,790**	+81 (5 sessions)	7,764–7,828	2× higher, 1× lower	**+6.8k**	+3.5%

Migration: session POC above the VAH / below the VAL of the previous session = higher / lower, otherwise overlapping value. Delta % = session delta / session volume.

Composite delta in the 7,790–7,804 zone (between the POC and the base session VAH): +1.1k – buyers dominate within current value.

Session 09 Oct hour by hour



Session range 7,770–7,821, POC 7,797, session delta +2.9k; highest hourly POC 7,813, lowest 7,773. Cumulative delta: minimum +0.1k, session end +2.9k. Approximate candles: the export has no OHLC, so the candle body is the change in hourly VWAP (open = previous hour VWAP, close = current hour VWAP) and the wicks are the actual hourly range.

Disclaimers

Reference price: given manually (7,816). If the base session comes from a “today” snapshot taken before the close, the delta may differ slightly from the full session (applies to: 09 Oct, 01 Sep). σ, buffer and minimum SL computed from the base session alone. Decision table v3.4 is not yet statistically validated – the report shows what the table would do, not a confirmed edge.

Intraday setups: US500

Target session 12 Oct 2026 | codes ORB / ORR / RD / NE + trailing SL | table v3.5, section 2b

Context after 09 Oct: trend day up closed near the high (7,816.5 vs H 7,821.5), cumulative delta +3,005, 09 Oct VA 7,781–7,804 (POC 7,797). The 12 Oct opening range forms in the first 2 hours: **22:00–24:00 UTC (00:00–02:00 Polish time)**. ORR orders are placed only after an OR breakout (ORB) and only in its direction. Intraday setups are independent of the v3.4 codes in the report – for the journal; ORR has candidate status.

Reference levels

Level	Value	Role in intraday setups
PDH (09 Oct high)	7,821.5	resistance; a break with delta after consolidation = NE1
PDC (09 Oct close)	7,816.5	opening reference; a gap versus it sets the OR context
VAH / POC / VAL 09 Oct	7,804 / 7,797 / 7,781	VAH – RD1 retest level only after acceptance above the 12 Oct day VA; POC – magnet in rotation
PDO / PDL (09 Oct)	7,770.8 / 7,770.0	floor of the trend day; a move below ends the bullish scenario
12 Oct OR	after 24:00 UTC	high/low of the first two H1 candles – ORB and ORR levels
12 Oct day VA	from 8:00 UTC	RD level computed live (VAH at the start of the candle)

Setups for the session

Code	Activation condition	Entry	SL	TP / exit	Status
ORB1 / ORB2	first H1 close above OR high / below OR low, delta in the same direction	candle close	OR edge ∓ 0.25 ATR (min. 0.5 ATR)	TP 2R + trailing	observation
ORR1 / ORR2	after ORB1 (ORB2), while no close beyond the other side of the OR, until 20:00 UTC	**BUY LIMIT at OR high** (SELL LIMIT at OR low)	beyond the other side of the OR ∓ 0.1 ATR	to session end (variant B: TP 2R)	candidate
RD1 / RD2	previous H1 close above the day VAH; low ≤ VAH at the start of the candle; close back above VAH, delta ↑	candle close	VAH − 0.25 ATR (min. 0.5 ATR)	TP 2R + trailing	experimental
NE1 / NE2	≥ 3 candles without a new high; close above the day high / PDH 7,821.5 with delta ↑	candle close	previous high − 0.25 ATR (min. 0.5 ATR)	TP 2R + trailing	observation

Trailing SL (all codes except the ORR 'to session end' variant): after a candle closes against the position, SL moves to the low of the last candle in the trade direction − 2 pts (short: high + 2 pts), only towards profit. Historical results (DA / US500 year / GOLD year): ORR +19.0 / +11.4 / +23.2R; ORB +6.3 / −12.8 / +13.8R; NE +0.6 / −36.2 / +5.7R; RD −11.9 / −64.8 / −12.4R.