US500 Report | Session 13 Oct 2026

Data to 12 Oct 2026 | codes per table v3.4, status per v3.5 (draft) | report v2

STATUS: NO ACTIVE CODE – OBSERVATION

Today at a glance

At the 12 Oct session close price ≈ **7,806** – below the base-session VA (7,813–7,837). Double distribution (B), immature; balance with no edge. No active code at the open.

Result of the 12 Oct session: −2.3R (R1 −1.1R, ORB1 −0.5R, ORB2 −0.6R, ORR1 −1.0R, ORR2 +0.7R, RD2 +0.2R) – details in the settlement (later in the report).

Scenarios closest to activation (by distance of entry from price):

- **K2 short** after acceptance below VAL + impulse: entry approx. 7,809, target 7,798 (RR 2.2) · v3.5: journal
- **R2 short** after acceptance below VAL and a retest: entry approx. 7,813, target 7,798 (RR 3.3) · v3.5: journal
- **P1 long** after a test of VAL from inside: entry approx. 7,814, target 7,829 (RR 3.3) · v3.5: main

Rejected: K1 (no level); X2 (RR 0.2).

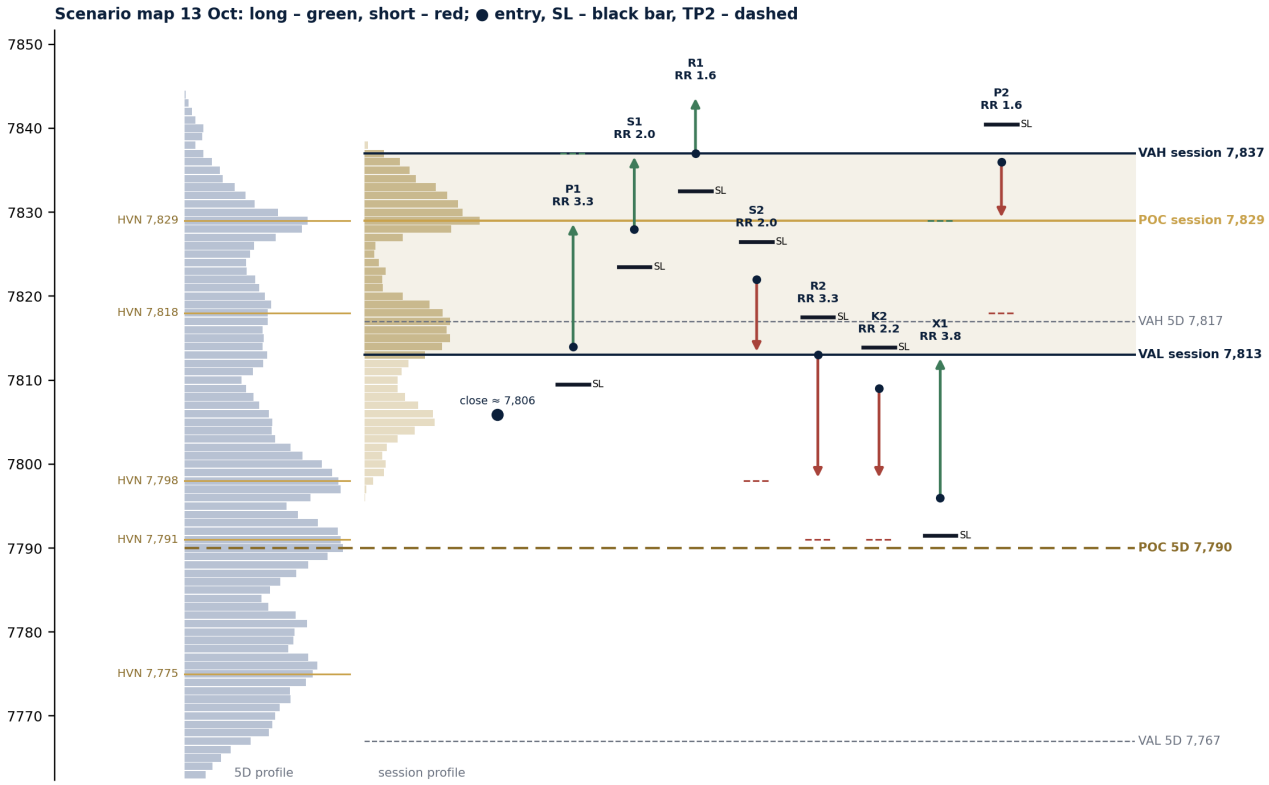
The new-session VA is valid from **8:00 UTC (10:00 CET/CEST)**. Before that only P1/P2 and G1/G2 are possible.

Active scenarios for the 13 Oct session

Code	Condition (short)	Entry	SL	TP1 / TP2	RR	Today	v3.5
P1 long	test of VAL 7,813 from inside, H1 close above, Δ ↑	7,814	7,809.5	7,829 / 7,837	3.3	✓ valid	main
P2 short	test of VAH 7,837 from inside, H1 close below, Δ ↓	7,836	7,840.5	7,829 / 7,818	1.6	✓ valid	main
X1 long	new low below 7,796, opposite Δ (absorption)	7,796	7,791.5	7,813 / 7,829	3.8	✓ valid	observation
K2 short	acceptance below both VALs + impulse ↓	7,809	7,813.9	7,798 / 7,791	2.2	✓ valid	journal
R2 short	acceptance below VAL 7,813 (2× H1), retest + Δ ↓	7,813	7,817.5	7,798 / 7,791	3.3	✓ valid	journal
S2 short	in old VA; 2× H1 below new-session VAL + impulse ↓	7,822	7,826.5	7,813 / 7,798	2.0	✓ valid	journal
S1 long	in old VA; 2× H1 above new-session VAH + impulse ↑	7,828	7,823.5	7,837 / –	2.0	✓ valid	journal
R1 long	acceptance above VAH 7,837 (2× H1), retest + Δ ↑	7,837	7,832.5	7,844 / –	1.6	✓ valid	journal
N1 / N2	new-session value gap; levels after 8:00 UTC	–	–	base VAL/VAH, then POC 7,829	–	~ condit.	journal
G1 long	gap up: 1st-hour VWAP ≥ 7,840, opening breakout	candle close	−0.9 (min. 4.5)	+3σ / –	≥ 2.0	~ condit.	journal
G2 short	gap down: 1st-hour VWAP ≤ 7,810, opening breakout	candle close	+0.9 (min. 4.5)	HVN 7,798 / 7,791	≥ 2.0	~ condit.	journal
Y1 long	H1 close above VAH 7,837 from below, rising Δ ↑	candle close	7,836.1	3.5R (≈ 7,853)	3.5	~ condit.	journal
Y2 short	H1 close below VAL 7,813 from above, rising Δ ↓	candle close	7,813.9	3.5R (≈ 7,797)	3.5	~ condit.	journal
X2 short	new high above 7,838, opposite Δ (absorption)	7,838	7,842.5	7,837 / 7,829	0.2	✗ RR < 2.0	observation
K1 long	acceptance above both VAHs + impulse ↑	–	–	– / –	–	✗ no level	journal

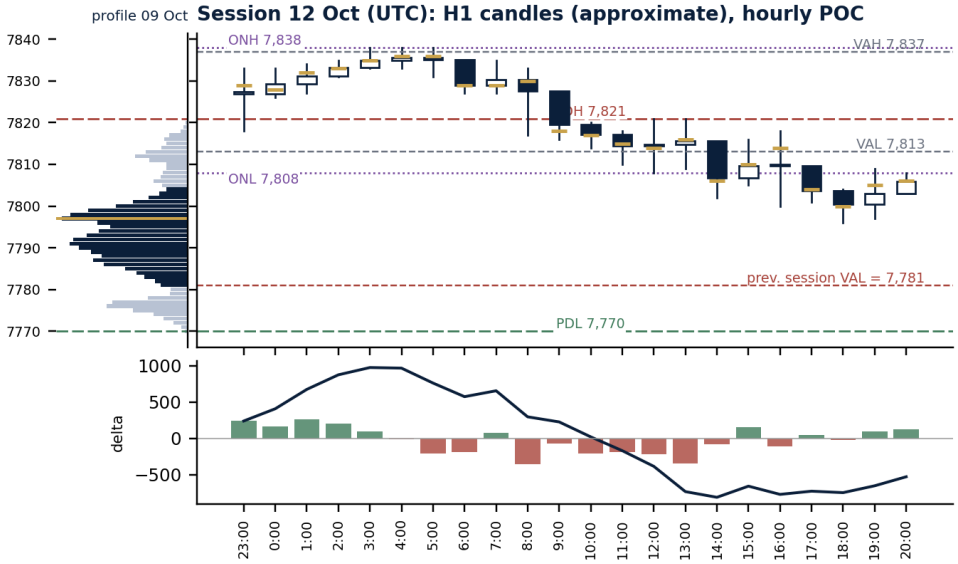
Order: valid (by v3.5 status, then distance from price) → conditional → rejected. v3.5: main = edge confirmed in tests; observation / journal = tracked, no confirmed edge. Full conditions and rules – appendix.

Scenario map



Long – green, short – red; dot = entry, black dash = SL, TP2 – dashed. 5D profile with HVN/LVN, base-session VA and 5D POC.

Session 12 Oct hour by hour



Session range 7,796–7,838, POC 7,829, session delta −0.5k; highest hourly POC 7,836, lowest 7,800. Cumulative delta: minimum −0.8k, session end −0.5k.

Market context

12 Oct session profile: double distribution (B), immature; balance with no edge

The profile is a **double distribution (B)**: two volume clusters around 7,830 and 7,816, separated by a low-volume gap at 7,824. The most turnover (POC 7,829) went through at the day's upper prices. Maturity assessment: **immature profile** – two volume peaks instead of one POC, POC at the edge of the range rather than in the centre, uneven volume around the POC (27/73 above/below); this session's levels need confirmation. No single POC: the 7,816 node looks more important because it is closer to the previous session POC. Until one node prevails, we treat P1/P2 targets with caution. Value moved up: the POC is above the previous session VAH (7,804). The migration is **not confirmed yet**: an immature profile at the new level suggests the market has not digested the new price and value may return. Session delta close to zero – no aggressive side in control.

Price closed **below the VAL** (7,806 < 7,813) – outside value, on the sellers' side. **What next:** the key is whether price holds below the 7,813 VAL. Acceptance lower (2× H1) sets up K2/R2; a return into the VA opens a move to the 7,829 POC (P1). With a double distribution the 7,824 LVN between the areas is a key level – price usually passes through it quickly or bounces off it.

Balance: no preceding move, no absorption, low volume – the market trades in a range.

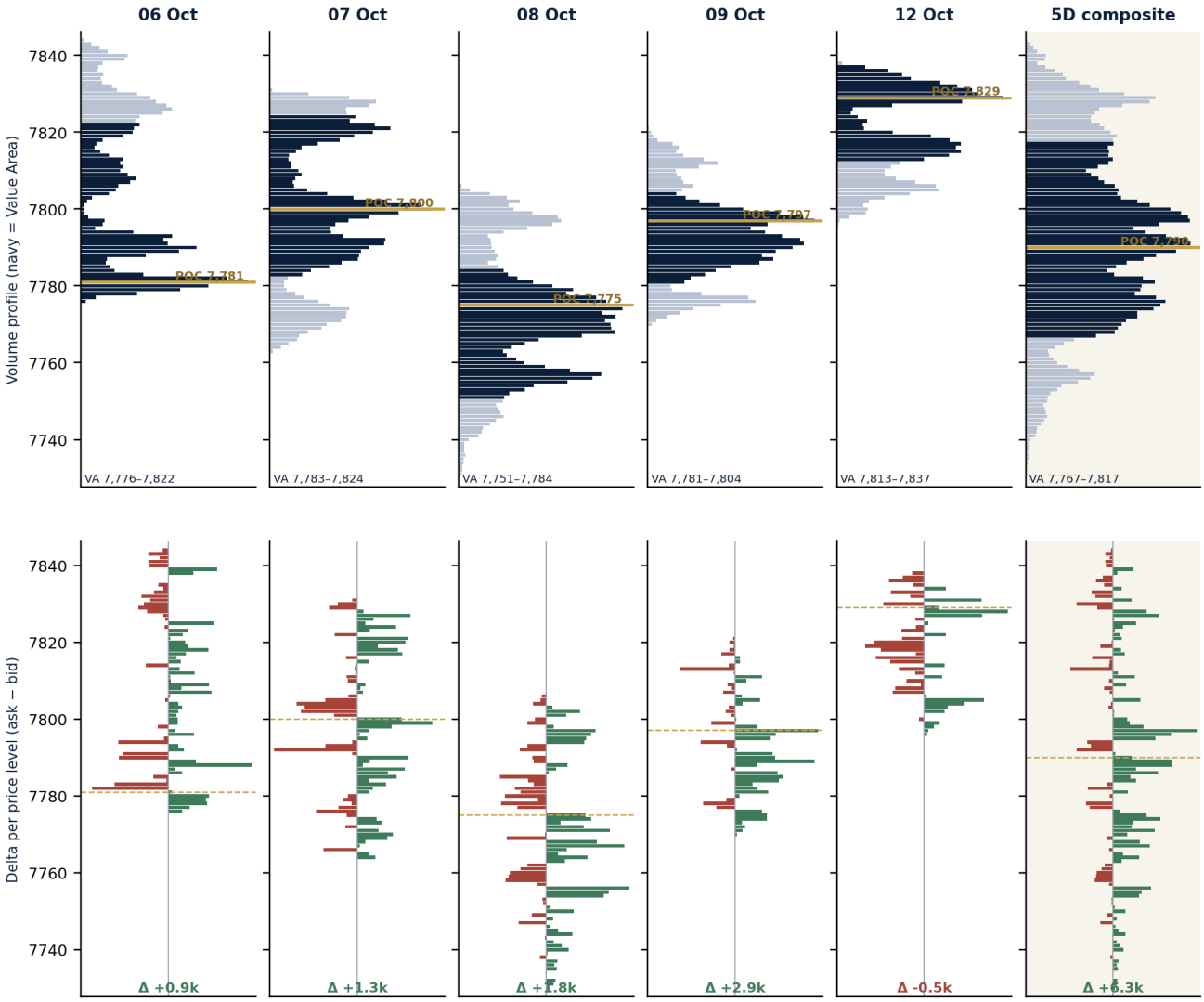
Trend context

Measure	Reading	Assessment
Value migration	POC: 7,716 → 7,781 → 7,800 → 7,775 → 7,797 → 7,829 3× higher, 1× lower, 1× overlapping (of 5 sessions)	rising value trend
Daily structure	3× higher high and low, 2× lower (of 5 sessions) price 7,806 = 89% of the 20-session range (7,506–7,844)	higher highs and lows; upper part of the range
Daily volatility	range 12 Oct: 42 pts; average of 19 earlier sessions: 76 pts (×0.55)	low

Reference levels

Level	Value	Role in the table
12 Oct VAH	7,837	upside acceptance edge; P2, R1, Y1
12 Oct POC	7,829	P1/P2 target
12 Oct VAL	7,813	downside acceptance edge; P1, R2, Y2
5D VA (06 Oct–12 Oct)	7,767 – 7,817, POC 7,790	context
5D HVN above price	7,818, 7,829	long targets
5D HVN below price	7,798, 7,791, 7,775	short targets
5D LVN	7,762	volume gaps – SL locations
5-session high / low	7,844 / 7,730	continuation TP2

Context: 5 session profiles and value migration



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

Session	POC	POC change	VA (VAL–VAH)	Value migration	Session delta	Delta %
06 Oct	7,781	–	7,776–7,822	–	+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%
12 Oct	7,829	+32	7,813–7,837	higher	−0.5k	−1.9%
Composite 5D	**7,790**	+48 (5 sessions)	7,767–7,817	2× higher, 1× lower	**+6.3k**	+3.5%

Composite delta in the 7,790–7,837 zone (between the POC and the base-session VAH): +1.7k – buyers dominate in current value.

Session settlement: US500

Session 12 Oct 2026 | full session | scenarios from the 12 Oct report (base 09 Oct) | table v3.4

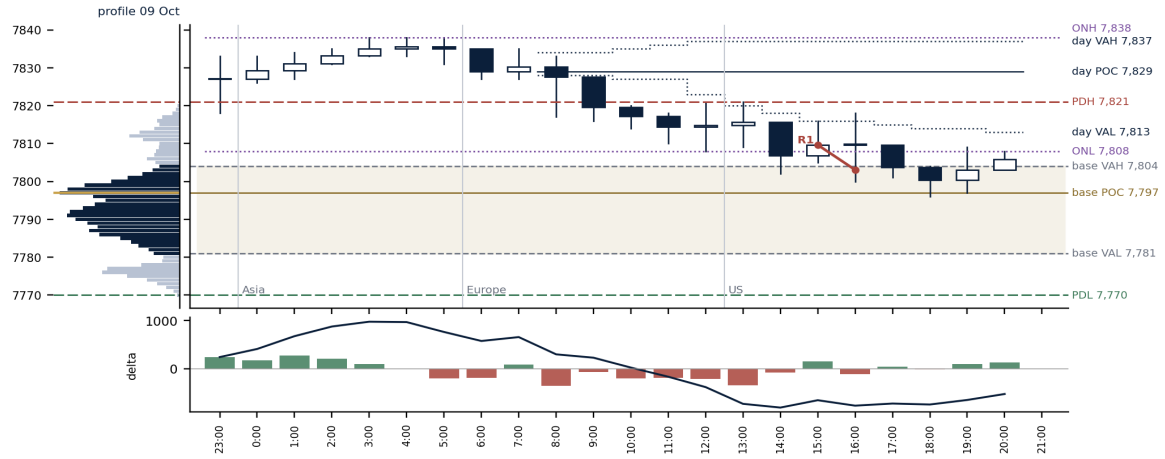
At the close of the 12 Oct session price ≈ **7,806** (last hour VWAP) – **above the base session VA** 7,781–7,804. Open: gap up (G1 possible). Closed (A): R1 −1.1R, ORB1 −0.5R, ORB2 −0.6R, ORR1 −1.0R, ORR2 0.7R, RD2 0.2R. Closed trades result: A −2.3R, C −1.2R (after costs).
Last H1 candle (20:00 UTC): strength +49 – directional, 0.4× hourly norm; shape 19/50, profile 15/25, delta +15/25. Small candle with strong delta ↑ – warning: do not enter in the delta direction (absorption). *(O/C approximated – export without OHLC)*

Scenario status

Code	Status	Condition / next	Variant A (candle close)	Variant C (limit)
R1 long	closed	–	**−1.1R**: entry 16:00 @ 7,810 → SL in the 16:00 candle: −1.09R	–
G1 long	cancelled	close inside the base session VA = failed gap → P1/P2 with TP2 at the opposite VA edge	–	–
ORB1 long	closed	–	**−0.5R**: entry 3:00 @ 7,833 → trailed SL in the 6:00 candle: −0.49R	**−0.5R**: entry 3:00 @ 7,833 → trailed SL in the 6:00 candle: −0.49R
ORB2 short	closed	–	**−0.6R**: entry 11:00 @ 7,817 → trailed SL in the 13:00 candle: −0.63R	**−0.6R**: entry 11:00 @ 7,817 → trailed SL in the 13:00 candle: −0.63R
ORR1 long	closed	–	**−1.0R**: entry 3:00 @ 7,833 → SL in the 9:00 candle: −1.02R	**−1.0R**: entry 3:00 @ 7,833 → SL in the 9:00 candle: −1.02R
ORR2 short	closed	–	**0.7R**: entry 11:00 @ 7,818 → session end in the 20:00 candle: 0.70R	**0.7R**: entry 11:00 @ 7,818 → session end in the 20:00 candle: 0.70R
RD2 short	closed	–	**0.2R**: entry 14:00 @ 7,815 → trailed SL in the 16:00 candle: −0.13R entry 17:00 @ 7,809 → trailed SL in the 20:00 candle: 0.32R	**0.2R**: entry 14:00 @ 7,815 → trailed SL in the 16:00 candle: −0.13R entry 17:00 @ 7,809 → trailed SL in the 20:00 candle: 0.32R

No signal by the session end: P1, K1, S1, S2, X2, Y1, Y2, RD1, NE1, NE2. **Rejected in the report (unchanged):** P2 (RR 1.0), R2 (RR 0.9), K2, X1 (RR 1.9). 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 23:00–6:00	7,818–7,838 (20)	7,831	7,832 / 7,828–7,835	+760	above base VA
Europe 6:00–13:00	7,808–7,835 (27)	7,822	7,829 / 7,817–7,834	−1.1k	above base VA
USA 13:00–21:00	7,796–7,821 (25)	7,809	7,805 / 7,803–7,815	−143	above base VA
Whole session 23:00–21:00	7,796–7,838 (42)	7,819	7,829 / 7,813–7,837	−527	above base VA

Levels at the session end

Level	Value	Meaning per the table
PDH / PDL (base session)	7,821 / 7,770	yesterday's extremes; a move beyond = acceptance test
ONH / ONL (to 13:30 UTC)	7,838 / 7,808	overnight range before the US cash open; a break without acceptance (2× H1) is not a code
Base session VA	7,781 / 7,797 / 7,804	acceptance boundaries; P1/P2 from inside, R/K after an exit
Day VA (VAL / POC / VAH)	7,813 / 7,829 / 7,837	valid from 8:00 UTC; condition for K and S, retest level for R

High / low session	7,838 / 7,796	breakout only with acceptance (2× H1) – a mere break is not a code
5D HVN above / below price	7,823, 7,827 / 7,798, 7,791	targets and reaction zones

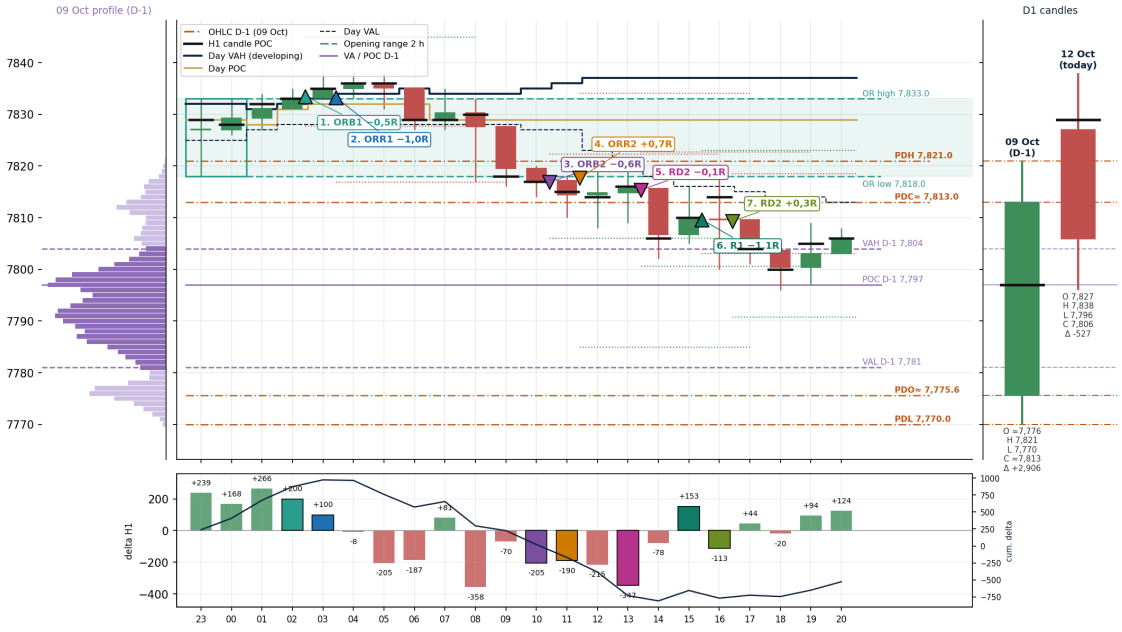
σ 3.8, min. SL 5.8, buffer 0.9 – from the 09 Oct session. Approximate candles (export without OHLC): body = change in hourly VWAP. The update creates no new scenarios – only status and rule-based levels.

Day summary: US500

Session 12 Oct 2026 | v3.4 and v3.5 intraday codes | approximate H1 candles (no M1)

Day 12 Oct: range 7,796–7,838, close ≈ 7,806 – above the VAH of the 09 Oct base session (7,781–7,804); OR (first 2 hours) 7,818–7,833; cumulative delta −527.
Result (variant A): 7 entries, total −2.3R – ORB1 −0.5R, ORR1 −1.0R, ORB2 −0.6R, ORR2 +0.7R, RD2 −0.1R, R1 −1.1R, RD2 +0.3R.

US500, 12 Oct 2026 – H1 with candle POCs, D-1 profile and OHLC, D1 candles, opening range and delta (UTC)



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Positions

#	Code	Entry	SL / management	Exit	Result
1	ORB1 long	close 02:00 @ 7,833	SL 7,827.8, TP 7,845, SL trailed →7,831.0	trailed SL 6:00	−0.5R
2	ORR1 long	limit @ 7,833	SL 7,816.9, TP 7,866	SL 9:00	−1.0R
3	ORB2 short	close 10:00 @ 7,817	SL 7,822.3, TP 7,806, SL trailed →7,820.0	trailed SL 13:00	−0.6R
4	ORR2 short	limit @ 7,818	SL 7,834.1, TP 7,785	session end 20:00	+0.7R
5	RD2 short	close 13:00 @ 7,815	SL 7,822.7, TP 7,801, SL trailed →7,816.0	trailed SL 16:00	−0.1R
6	R1 long (v3.4)	close 15:00 @ 7,810	SL 7,803.1, TP 7,823	SL 16:00	−1.1R
7	RD2 short	close 16:00 @ 7,809	SL 7,818.6, TP 7,791, SL trailed →7,806.0	trailed SL 20:00	+0.3R
	Total				**−2.3R**

The same trades as in the settlement (variant A). v3.4 codes – table rules from the base report; v3.5 intraday codes – ORB/ORR/RD/NE, TP 2R + trailing. No M1 file: H1 candles approximated (open = previous-hour VWAP, close = hourly VWAP), prices indicative.

Additional setups: US500

Target session 13 Oct 2026 | status: experimental / observation | intraday codes, table v3.5, section 2b

Status: experimental / observation. The setups on this page are not main table codes – we track and journal them, with no confirmed edge on new data.

Context after 12 Oct: range 7,796–7,838 (high before low – down session), close ≈ 7,806 – below the VAL of the session; VA 7,813–7,837, POC 7,829; session delta −527. The 13 Oct opening range forms in the first 2 trading hours: 23:00–1:00 UTC. ORR orders are placed only after a break out of the OR (ORB) and only in its direction.

Reference levels

Level	Value	Role in intraday setups
PDH / PDL (12 Oct)	7,838 / 7,796	resistance / support; break with delta after consolidation = NE1 / NE2
12 Oct close (≈)	7,806	opening reference; a gap versus it sets the OR context
VAH / POC / VAL 12 Oct	7,837 / 7,829 / 7,813	"yesterday VA": acceptance edges; POC – magnet in rotation
12 Oct open (≈)	7,827	base-session start
OR 13 Oct	after 1:00 UTC	high/low of the first two H1 candles – ORB and ORR levels
Day VA 13 Oct	from 8:00 UTC	RD level computed live (VAH/VAL at the candle start)

Setups for the session

Code	Activation condition	Entry	SL	TP / exit	Status
ORB1 / ORB2	first H1 close above OR high / below OR low, matching delta	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 OR side, until 20:00 UTC	BUY LIMIT at OR high (SELL LIMIT at OR low)	beyond the other OR side ∓ 0.1 ATR	to session end (variant B: TP 2R)	candidate
RD1 / RD2	previous H1 close above the day VAH; low ≤ VAH at the candle start; close above VAH, delta ↑ (RD2 mirrored)	candle close	VAH − 0.25 ATR (min. 0.5 ATR)	TP 2R + trailing	experim.
NE1 / NE2	≥ 3 candles without a new high; close above the day high / PDH 7,838 with delta ↑ (NE2 mirrored)	candle close	previous high − 0.25 ATR (min. 0.5 ATR)	TP 2R + trailing	observation

Trailing SL: after an opposite candle closes, SL to the low of the last matching candle − 2 pts (short: high + 2 pts), only in the profit direction. Historical results (DA with delta / US500 one year broker data): ORR +19.0 / +11.4R; ORB +6.3 / −12.8R; NE +0.6 / −36.2R; RD −11.9 / −64.8R. Times in UTC; open and close approximated by the hourly VWAP (export without OHLC).

Appendix: full activation conditions

Code	Full activation condition (table v3.4)	v3.5 status
P1	Price inside the base session VA (7,813–7,837); VAL 7,813 tested from inside, H1 candle closes above 7,813, hourly delta positive	main
P2	Price inside the base session VA; VAH 7,837 tested from inside, H1 candle closes below 7,837, hourly delta negative	main
R1	2× H1 above 7,837, new session value building higher; pullback to max(new session VAL, 7,837) and ↑ delta reaction	journal
R2	2× H1 below 7,813, new session value building lower; pullback to min(new session VAH, 7,813) and ↓ delta reaction	journal
K1	2× H1 above base session VAH and above new session VAH + ↑ impulse (H1 move > 3.6 with positive delta); entry only ≤ –	journal
K2	2× H1 below base session VAL and below new session VAL + ↓ impulse (H1 move > 3.6 with negative delta); entry only ≥ 7,809	journal
S1	Price inside the base session VA, but 2× H1 above the new session VAH (new VA lower) + ↑ impulse; entry ≤ 7,828	journal
S2	Price inside the base session VA, but 2× H1 below the new session VAL (new VA higher) + ↓ impulse; entry ≥ 7,822	journal
X1	New low in the 7,796–7,796 zone below both VAs, opposite H1 delta (positive, |Δ| > 160)	observation
X2	New high in the 7,838–7,838 zone above both VAs, opposite H1 delta (negative, |Δ| > 160)	observation
N1 / N2	Require new-session value on the opposite side of the base-session VA (value gap). Levels set after 8:00 UTC.	journal
G1	Gap up: first-hour VWAP (23:00 UTC) ≥ 7,840. Then an H1 close above the opening range (2 h) with delta ↑ > 160, with no close inside the base-session VA. Also valid before 8:00 UTC.	journal
G2	Gap down: first-hour VWAP ≤ 7,810. Then an H1 close below the opening range (2 h) with delta ↓ > 160, with no close inside the base-session VA. Also valid before 8:00 UTC.	journal
Y1	H1 close above the base-session VAH 7,837 (crossing from below), hourly delta ↑ and stronger than the hour before. One entry per day.	journal
Y2	H1 close below the base-session VAL 7,813 (crossing from above), hourly delta ↓ and stronger than the hour before. One entry per day.	journal

Table parameters (from the 12 Oct session)

Parameter	Value	Use
σ of hourly move	3.6	impulse threshold: H1 move > 3.6 with matching delta
SL buffer (0.25σ)	0.9	SL offset from the level
Minimum SL (0.5 × avg H1 range)	4.5	SL never closer than 4.5 to entry
Median |H1 delta|	160	"opposite delta" threshold for X1/X2

Rules

Entry in K, S, X, G, Y – at the close of the signal H1 candle; in R and P – after a reaction on the level test. Entry levels are indicative: compute RR from the actual entry price and reject setups 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 to 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 enters – the higher RR. G cancelled (close inside the base-session VA) = failed gap: P1/P2 apply with TP2 at the opposite VA edge. Y – max one entry per day per direction. End of week: all positions closed on Friday before the session end (v3.5).

Disclaimers

Reference price: last hour VWAP (20:00 UTC) ≈ 7,806 – not a live price. If the base session comes from a 'today' snapshot taken before the close, delta may differ slightly from the full session (applies to: 12 Oct, 01 Sep). σ, buffer and minimum SL computed from the base session only. Codes computed per table v3.4; the "v3.5" column shows the code status in the draft table v3.5 (main / candidate / observation / journal). The table is not yet statistically validated – the report shows what the table would do, not a confirmed edge.