US500 Report | Session 14 Oct 2026

Data to 13 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 13 Oct session close price ≈ **7,805** – above the base-session VA (7,793–7,805). Narrow profile (compression), mature; distribution. No active code at the open.

Result of the 13 Oct session: +0.9R (ORB2 +1.9R, ORR2 −1.0R) – details in the settlement (later in the report).

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

- **R1 long** after acceptance above VAH and a retest: entry approx. 7,805, target 7,829 (RR 4.5) · v3.5: journal
- **S2 short** after a break below the new-session VAL: entry approx. 7,804, target 7,793 (RR 2.1) · v3.5: journal
- **K1 long** after acceptance above VAH + impulse: entry approx. 7,812, target 7,829 (RR 2.1) · v3.5: journal

Rejected: P1 (RR 0.9); P2 (RR 0.9); X2 (RR 1.9); X1 (RR 1.5).

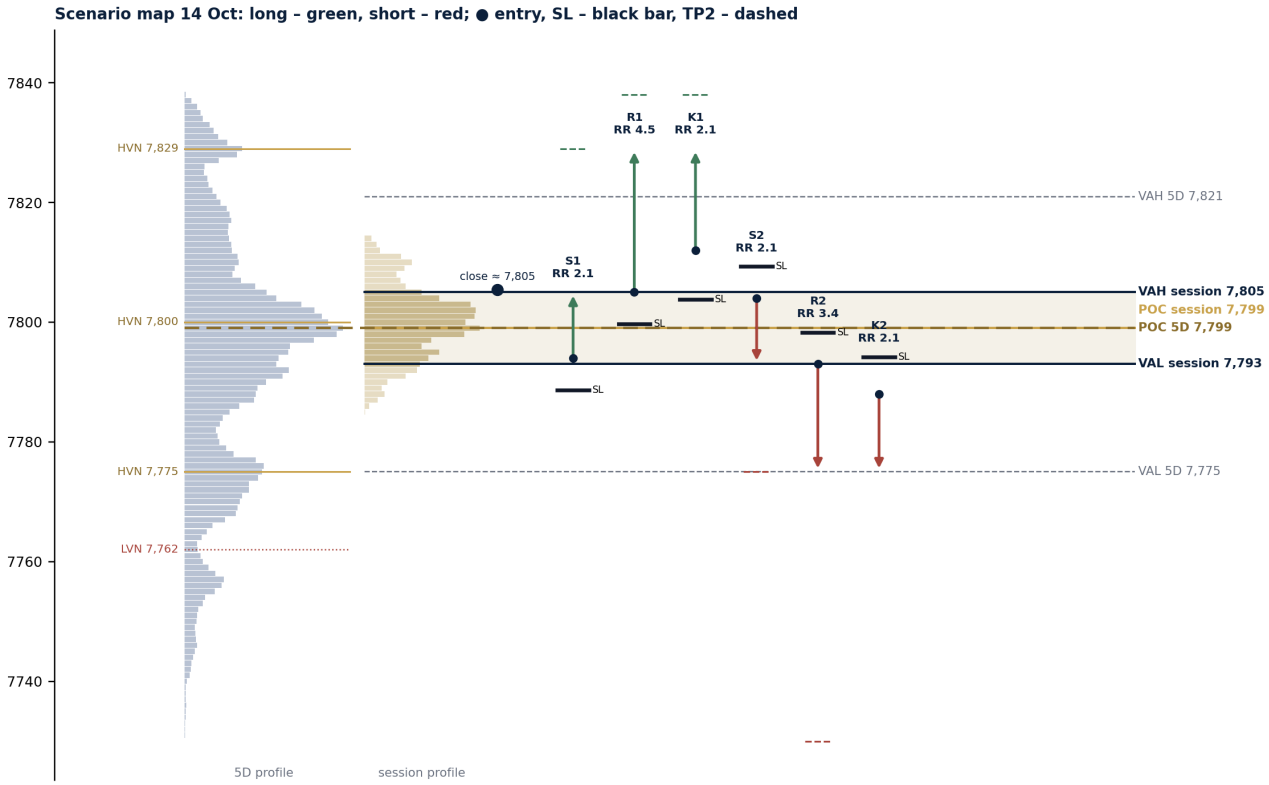
The new-session VA is valid from **8:00 UTC (10:00 CET/CEST)**. Before that only P1/P2 and G1/G2 are possible.

Active scenarios for the 14 Oct session

Code	Condition (short)	Entry	SL	TP1 / TP2	RR	Today	v3.5
R1 long	acceptance above VAH 7,805 (2× H1), retest + Δ ↑	7,805	7,799.7	7,829 / 7,838	4.5	✓ valid	journal
S2 short	in old VA; 2× H1 below new-session VAL + impulse ↓	7,804	7,809.3	7,793 / 7,775	2.1	✓ valid	journal
K1 long	acceptance above both VAHs + impulse ↑	7,812	7,803.8	7,829 / 7,838	2.1	✓ valid	journal
S1 long	in old VA; 2× H1 above new-session VAH + impulse ↑	7,794	7,788.7	7,805 / 7,829	2.1	✓ valid	journal
R2 short	acceptance below VAL 7,793 (2× H1), retest + Δ ↓	7,793	7,798.3	7,775 / 7,730	3.4	✓ valid	journal
K2 short	acceptance below both VALs + impulse ↓	7,788	7,794.2	7,775 / –	2.1	✓ valid	journal
N1 / N2	new-session value gap; levels after 8:00 UTC	–	–	base VAL/VAH, then POC 7,799	–	~ condit.	journal
G1 long	gap up: 1st-hour VWAP ≥ 7,808, opening breakout	candle close	−1.2 (min. 5.3)	HVN 7,829 / –	≥ 2.0	~ condit.	journal
G2 short	gap down: 1st-hour VWAP ≤ 7,790, opening breakout	candle close	+1.2 (min. 5.3)	HVN 7,775 / –	≥ 2.0	~ condit.	journal
Y1 long	H1 close above VAH 7,805 from below, rising Δ ↑	candle close	7,803.8	3.5R (≈ 7,824)	3.5	~ condit.	journal
Y2 short	H1 close below VAL 7,793 from above, rising Δ ↓	candle close	7,794.2	3.5R (≈ 7,774)	3.5	~ condit.	journal
P1 long	test of VAL 7,793 from inside, H1 close above, Δ ↑	7,794	7,788.7	7,799 / 7,805	0.9	✗ RR < 1.5	main
P2 short	test of VAH 7,805 from inside, H1 close below, Δ ↓	7,804	7,809.3	7,799 / 7,775	0.9	✗ RR < 1.5	main
X2 short	new high above 7,815, opposite Δ (absorption)	7,815	7,820.3	7,805 / 7,799	1.9	✗ RR < 2.0	observation
X1 long	new low below 7,785, opposite Δ (absorption)	7,785	7,779.7	7,793 / 7,799	1.5	✗ RR < 2.0	observation

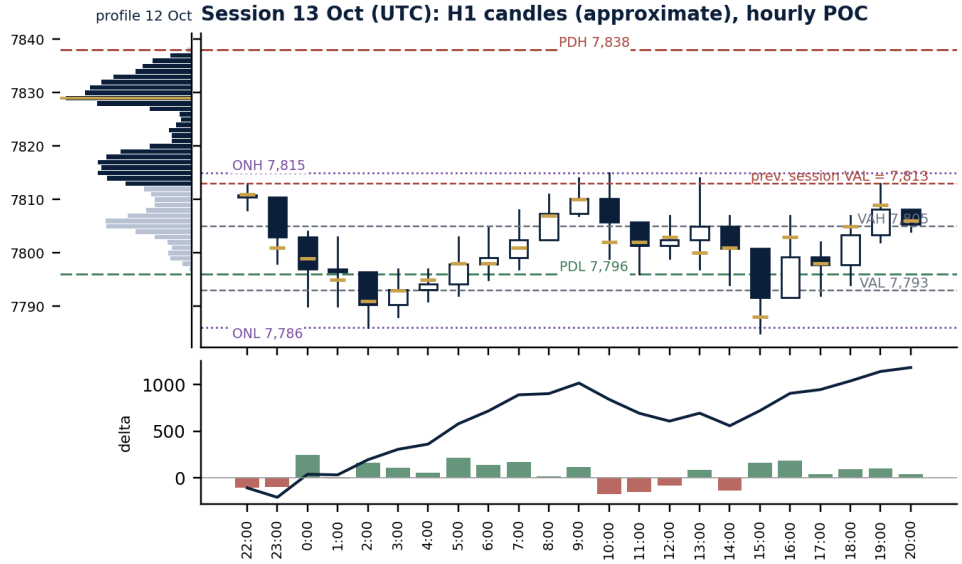
Order: valid (by v3.5 status, then distance from price) → conditional → rejected. v3.5: main = edge confirmed in tests; observation / journal = tracked, no confirmed edge. Full conditions and rules – appendix.

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 13 Oct hour by hour



Session range 7,785–7,815, POC 7,799, session delta +1.2k; highest hourly POC 7,811, lowest 7,788. Cumulative delta: minimum −0.2k, session end +1.2k.

Market context

13 Oct session profile: narrow profile (compression), mature; distribution

The session built a **narrow profile** (range 40% of average) – balance and low volatility, typical before a breakout. The point of control 7,799 is roughly in the middle of the session. This is a **mature profile**: one clear POC near the centre, volume above/below the POC at 58/42, VA 40% of the range – the market reached a consensus, so the VAL, VAH and POC are reliable levels. This is downward value migration – the POC is below the whole previous-day VA. A mature profile at the new level confirms the value migration. Aggressive buyers dominated the delta (+3.2% of volume).

The close (7,805) came **above the VA** – the market ends the session outside accepted value, higher. **Context for the next session:** a close outside value is a test – holding above 7,805 favours continuation (K1, R1 retest), while a quick return into the VA means rejection of higher prices and rotation to the 7,799 POC. A narrow range raises the odds of a directional day; which side the exit happens on matters more than the levels inside.

Phase assessment – distribution. Positive delta (+3.2%), yet price barely moved: someone was selling into demand. Volume average. The day's low came on weakening selling pressure (cumulative delta divergence). What follows: as long as the 7,805 VAH holds, a move down out of the range has the edge; we wait for acceptance below 7,793.

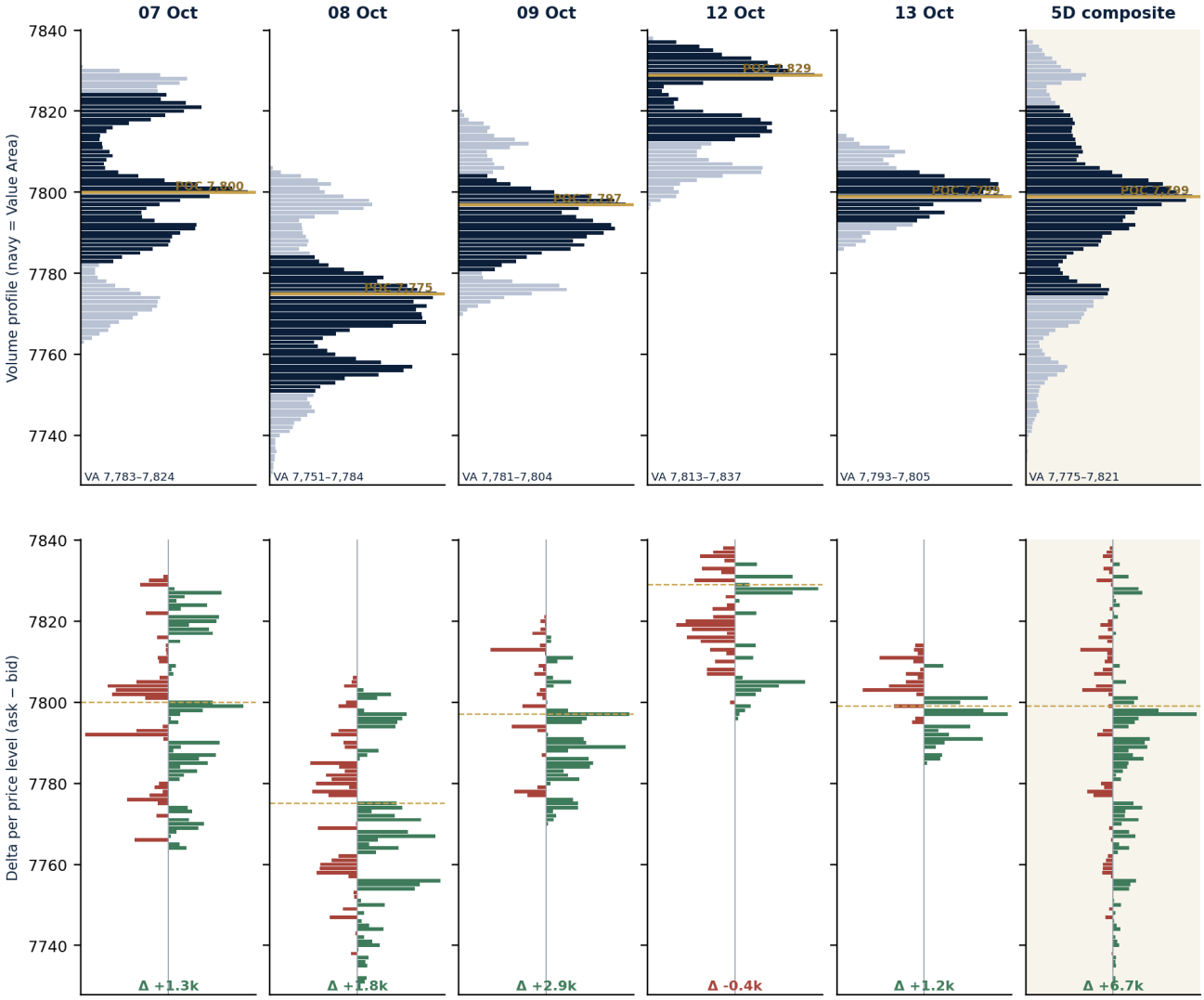
Trend context

Measure	Reading	Assessment
Value migration	POC: 7,781 → 7,800 → 7,775 → 7,797 → 7,829 → 7,799 2× higher, 2× lower, 1× overlapping (of 5 sessions)	balance – value overlapping
Daily structure	2× higher high and low, 3× lower (of 5 sessions) price 7,805 = 89% of the 20-session range (7,506–7,844)	lower highs and lows; upper part of the range
Daily volatility	range 13 Oct: 30 pts; average of 19 earlier sessions: 76 pts (×0.40)	low

Reference levels

Level	Value	Role in the table
13 Oct VAH	7,805	upside acceptance edge; P2, R1, Y1
13 Oct POC	7,799	P1/P2 target
13 Oct VAL	7,793	downside acceptance edge; P1, R2, Y2
5D VA (07 Oct–13 Oct)	7,775 – 7,821, POC 7,799	context
5D HVN above price	7,829	long targets
5D HVN below price	7,800, 7,775	short targets
5D LVN	7,762	volume gaps – SL locations
5-session high / low	7,838 / 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 %
07 Oct	7,800	–	7,783–7,824	–	+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	−0.4k	−1.5%
13 Oct	7,799	−30	7,793–7,805	lower	+1.2k	+3.2%
Composite 5D	**7,799**	−1 (5 sessions)	7,775–7,821	2× higher, 2× lower	**+6.7k**	+3.6%

Composite delta in the 7,799–7,805 zone (between the POC and the base-session VAH): +0.0k – buyers dominate in current value.

Session settlement: US500

Session 13 Oct 2026 | full session | scenarios from the 13 Oct report (base 12 Oct) | table v3.4

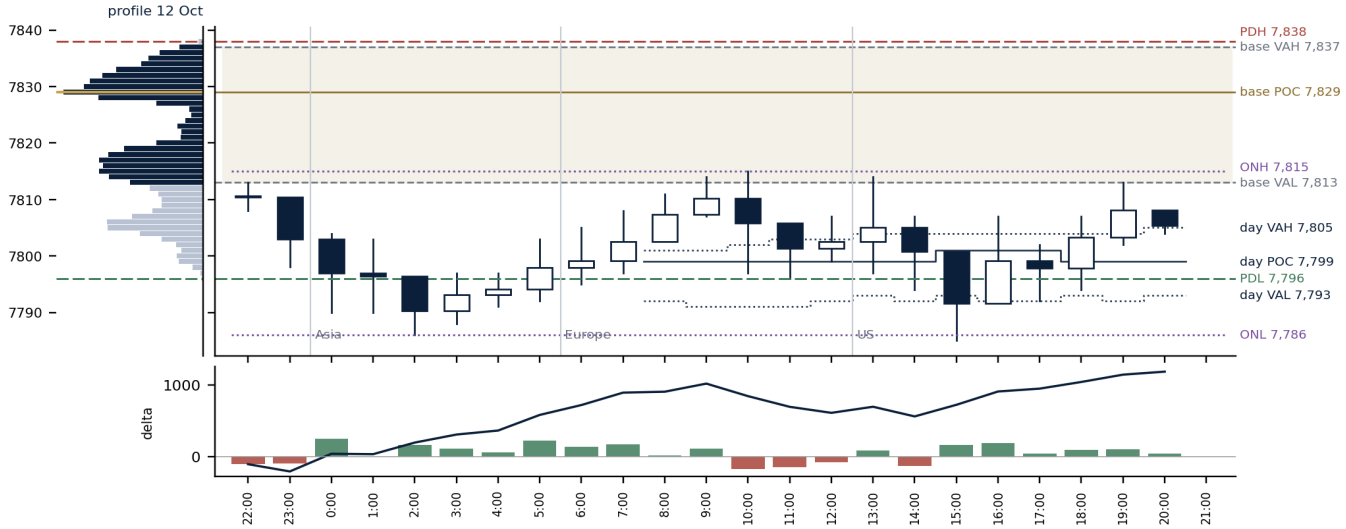
At the close of the 13 Oct session price ≈ **7,805** (last hour VWAP) – **below the base session VA** 7,813–7,837. Open: no gap ≥ 0.75σ. Closed (A): ORB2 1.9R, ORR2 −1.0R. Closed trades result: A 0.9R, C 0.9R (after costs). **Last H1 candle (20:00 UTC): strength −12** – directional, 0.4× hourly norm; shape 17/50, profile 10/25, 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)
ORB2 short	closed	–	**1.9R**: entry 2:00 @ 7,796 → TP in the 2:00 candle: 1.93R	**1.9R**: entry 2:00 @ 7,796 → TP in the 2:00 candle: 1.93R
ORR2 short	closed	–	**−1.0R**: entry 5:00 @ 7,798 → SL in the 9:00 candle: −1.02R	**−1.0R**: entry 5:00 @ 7,798 → SL in the 9:00 candle: −1.02R

No signal by the session end: P1, P2, R1, R2, K2, S1, S2, X1, Y1, Y2, ORB1, ORR1, RD1, RD2, NE1, NE2. **Rejected in the report (unchanged):** K1, X2 (RR 0.2). 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	7,786–7,813 (27)	7,796	7,795 / 7,791–7,799	+580	below base VA
Europe 6:00–13:00	7,795–7,815 (20)	7,803	7,802 / 7,798–7,806	+29	below base VA
USA 13:00–21:00	7,785–7,814 (29)	7,801	7,800 / 7,795–7,807	+575	below base VA
Whole session 22:00–21:00	7,785–7,815 (30)	7,800	7,799 / 7,793–7,805	+1.2k	below base VA

Levels at the session end

Level	Value	Meaning per the table
PDH / PDL (base session)	7,838 / 7,796	yesterday's extremes; a move beyond = acceptance test
ONH / ONL (to 13:30 UTC)	7,815 / 7,786	overnight range before the US cash open; a break without acceptance (2× H1) is not a code
Base session VA	7,813 / 7,829 / 7,837	acceptance boundaries; P1/P2 from inside, R/K after an exit
Day VA (VAL / POC / VAH)	7,793 / 7,799 / 7,805	valid from 8:00 UTC; condition for K and S, retest level for R
High / low session	7,815 / 7,785	breakout only with acceptance (2× H1) – a mere break is not a code
5D HVN above / below price	7,818, 7,829 / 7,798, 7,791	targets and reaction zones

σ 3.6, min. SL 4.5, buffer 0.9 – from the 12 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 13 Oct 2026 | v3.4 and v3.5 intraday codes | approximate H1 candles (no M1)

Day 13 Oct: range 7,785–7,815, close ≈ 7,805 – below the VAL of the 12 Oct base session (7,813–7,837); OR (first 2 hours) 7,798–7,813; cumulative delta +1,184.
Result (variant A): 2 entries, total +0.9R – ORB2 +1.9R, ORR2 −1.0R.

US500, 13 Oct 2026 – H1 with candle POCs, D-1 profile and OHLC, D1 candles, opening range and delta (UTC)



Positions

#	Code	Entry	SL / management	Exit	Result
1	ORB2 short	close 01:00 @ 7,796	SL 7,800.5, TP 7,787	TP 2:00	+1.9R
2	ORR2 short	limit @ 7,798	SL 7,813.9, TP 7,765	SL 9:00	−1.0R
	Total				**+0.9R**

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 14 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 13 Oct: range 7,785–7,815 (high before low – down session), close ≈ 7,805 – above the VAH of the session; VA 7,793–7,805, POC 7,799; session delta +1,184. The 14 Oct opening range forms in the first 2 trading hours: 22:00–0:00 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 (13 Oct)	7,815 / 7,785	resistance / support; break with delta after consolidation = NE1 / NE2
13 Oct close (≈)	7,805	opening reference; a gap versus it sets the OR context
VAH / POC / VAL 13 Oct	7,805 / 7,799 / 7,793	"yesterday VA": acceptance edges; POC – magnet in rotation
13 Oct open (≈)	7,810	base-session start
OR 14 Oct	after 0:00 UTC	high/low of the first two H1 candles – ORB and ORR levels
Day VA 14 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 7,815 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 (7,793–7,805); VAL 7,793 tested from inside, H1 candle closes above 7,793, hourly delta positive	main
P2	Price inside the base session VA; VAH 7,805 tested from inside, H1 candle closes below 7,805, hourly delta negative	main
R1	2× H1 above 7,805, new session value building higher; pullback to max(new session VAL, 7,805) and ↑ delta reaction	journal
R2	2× H1 below 7,793, new session value building lower; pullback to min(new session VAH, 7,793) and ↓ delta reaction	journal
K1	2× H1 above base session VAH and above new session VAH + ↑ impulse (H1 move > 4.6 with positive delta); entry only ≤ 7,812	journal
K2	2× H1 below base session VAL and below new session VAL + ↓ impulse (H1 move > 4.6 with negative delta); entry only ≥ 7,788	journal
S1	Price inside the base session VA, but 2× H1 above the new session VAH (new VA lower) + ↑ impulse; entry ≤ 7,794	journal
S2	Price inside the base session VA, but 2× H1 below the new session VAL (new VA higher) + ↓ impulse; entry ≥ 7,804	journal
X1	New low in the 7,785–7,785 zone below both VAs, opposite H1 delta (positive, |Δ| > 112)	observation
X2	New high in the 7,815–7,815 zone above both VAs, opposite H1 delta (negative, |Δ| > 112)	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) ≥ 7,808. Then an H1 close above the opening range (2 h) with delta ↑ > 112, with no close inside the base-session VA. Also valid before 8:00 UTC.	journal
G2	Gap down: first-hour VWAP ≤ 7,790. Then an H1 close below the opening range (2 h) with delta ↓ > 112, with no close inside the base-session VA. Also valid before 8:00 UTC.	journal
Y1	H1 close above the base-session VAH 7,805 (crossing from below), hourly delta ↑ and stronger than the hour before. One entry per day.	journal
Y2	H1 close below the base-session VAL 7,793 (crossing from above), hourly delta ↓ and stronger than the hour before. One entry per day.	journal

Table parameters (from the 13 Oct session)

Parameter	Value	Use
σ of hourly move	4.6	impulse threshold: H1 move > 4.6 with matching delta
SL buffer (0.25σ)	1.2	SL offset from the level
Minimum SL (0.5 × avg H1 range)	5.3	SL never closer than 5.3 to entry
Median |H1 delta|	112	"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) ≈ 7,805 – 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: 13 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.