US500 Report | Session 15 Oct 2026

Data to 14 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 14 Oct session close price ≈ **7,716** – below the base-session VA (7,732–7,831). D profile with a high POC, immature; directional move without clear initiative. No active code at the open.

Result of the 14 Oct session: +7.6R (Y1 +1.3R, Y2 +3.5R, ORB1 +1.9R, ORB2 +2.0R, ORR1 −1.0R) – 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. 7,721, target 7,692 (RR 2.2) · v3.5: journal
- **R2 short** after acceptance below VAL and a retest: entry approx. 7,731, target 7,692 (RR 4.9) · v3.5: journal
- **P1 long** after a test of VAL from inside: entry approx. 7,735, target 7,819 (RR 10.6) · v3.5: main

Rejected: P2 (RR 1.1); R1 (RR 0.8); K1 (no level); X2 (RR 1.4).

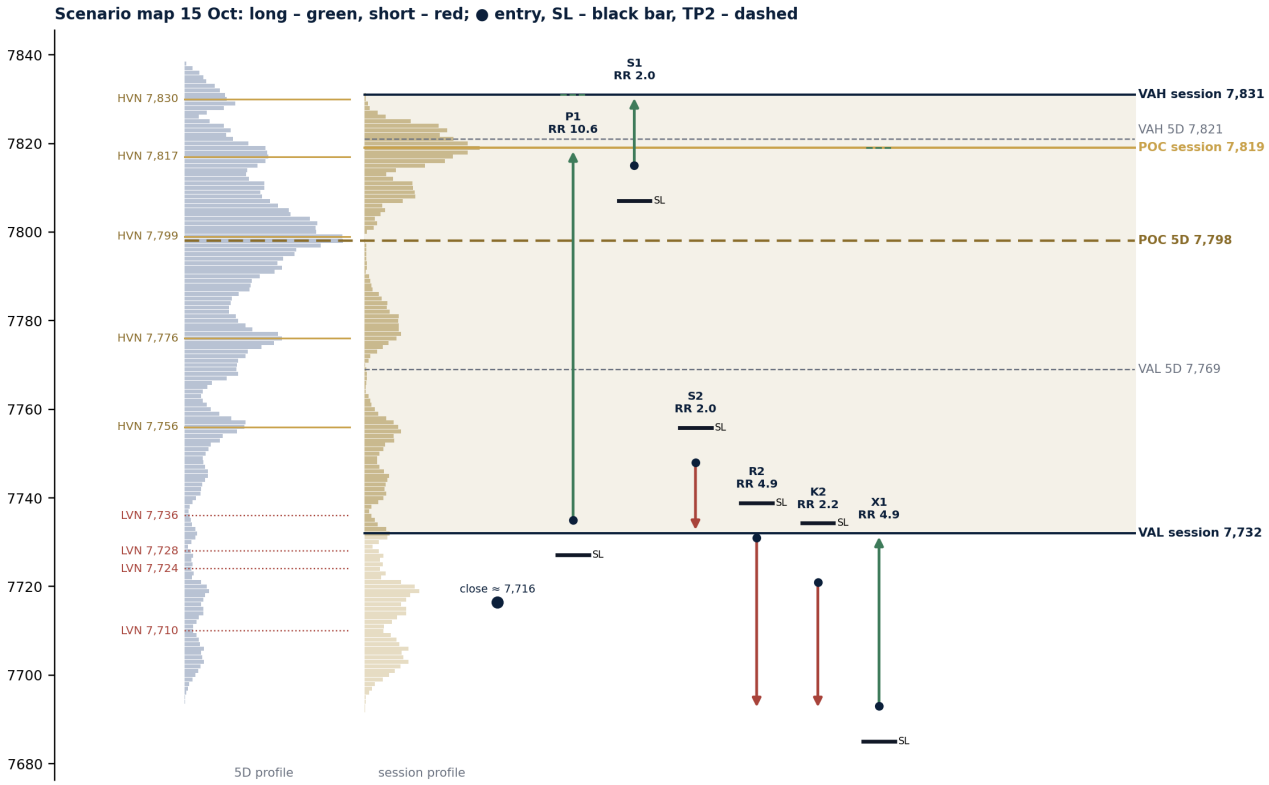
The new-session VA is valid from **8:00 UTC (10:00 CET/CEST)**. Before that only P1/P2 and G1/G2 are possible.

Active scenarios for the 15 Oct session

Code	Condition (short)	Entry	SL	TP1 / TP2	RR	Today	v3.5
P1 long	test of VAL 7,732 from inside, H1 close above, Δ ↑	7,735	7,727.1	7,819 / 7,831	10.6	✓ valid	main
X1 long	new low below 7,692, opposite Δ (absorption)	7,693	7,685.1	7,732 / 7,819	4.9	✓ valid	observation
K2 short	acceptance below both VALs + impulse ↓	7,721	7,734.3	7,692 / –	2.2	✓ valid	journal
R2 short	acceptance below VAL 7,732 (2× H1), retest + Δ ↓	7,731	7,738.9	7,692 / –	4.9	✓ valid	journal
S2 short	in old VA; 2× H1 below new-session VAL + impulse ↓	7,748	7,755.9	7,732 / –	2.0	✓ valid	journal
S1 long	in old VA; 2× H1 above new-session VAH + impulse ↑	7,815	7,807.1	7,831 / –	2.0	✓ valid	journal
N1 / N2	new-session value gap; levels after 8:00 UTC	–	–	base VAL/VAH, then POC 7,819	–	~ condit.	journal
G1 long	gap up: 1st-hour VWAP ≥ 7,838, opening breakout	candle close	−2.3 (min. 7.9)	+3σ / –	≥ 2.0	~ condit.	journal
G2 short	gap down: 1st-hour VWAP ≤ 7,725, opening breakout	candle close	+2.3 (min. 7.9)	−3σ / –	≥ 2.0	~ condit.	journal
Y1 long	H1 close above VAH 7,831 from below, rising Δ ↑	candle close	7,828.7	3.5R (≈ 7,859)	3.5	~ condit.	journal
Y2 short	H1 close below VAL 7,732 from above, rising Δ ↓	candle close	7,734.3	3.5R (≈ 7,704)	3.5	~ condit.	journal
P2 short	test of VAH 7,831 from inside, H1 close below, Δ ↓	7,828	7,835.9	7,819 / 7,799	1.1	✗ RR < 1.5	main
X2 short	new high above 7,831, opposite Δ (absorption)	7,830	7,837.9	7,819 / 7,819	1.4	✗ RR < 2.0	observation
R1 long	acceptance above VAH 7,831 (2× H1), retest + Δ ↑	7,832	7,824.1	7,838 / –	0.8	✗ RR < 1.5	journal
K1 long	acceptance above both VAHs + impulse ↑	–	–	– / –	–	✗ no level	journal

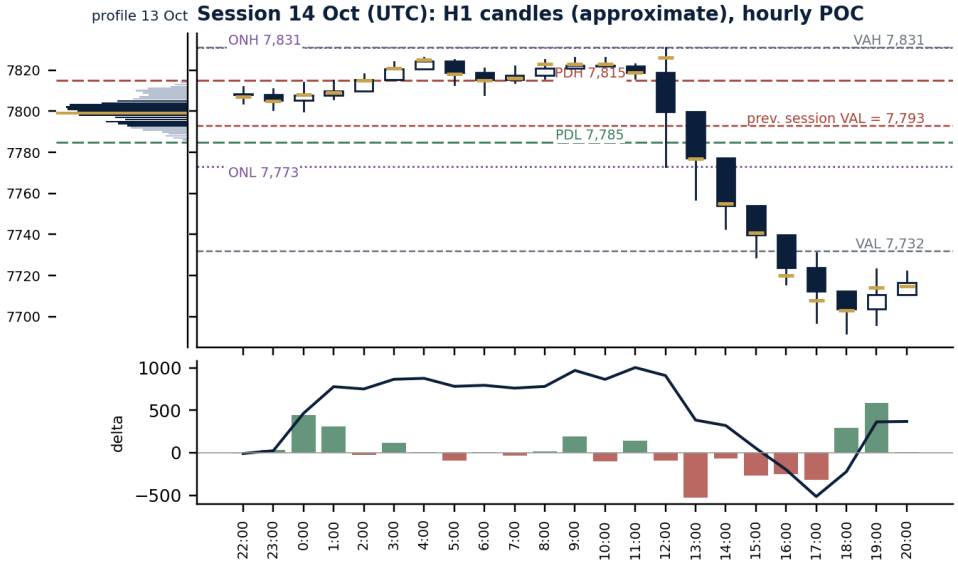
Order: valid (by v3.5 status, then distance from price) → conditional → rejected. v3.5: main = edge confirmed in tests; observation / journal = tracked, no confirmed edge. Full conditions and rules – appendix.

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 14 Oct hour by hour



Session range 7,692–7,831, POC 7,819, session delta +0.3k; highest hourly POC 7,826, lowest 7,703. Cumulative delta: minimum −0.5k, session end +0.4k.

Market context

14 Oct session profile: D profile with a high POC, immature; directional move without clear initiative

The profile shape is **D with a high POC** – two-sided trade with the centre of gravity near the day's high. POC 7,819 sits in the upper part of the session range. The profile is **immature**: volume asymmetry around the POC (16/84 above/below), POC at the edge of the range rather than in the centre, wide, poorly defined VA (71% of the range). This is a different kind of trade – more often continuation than a return to the POC. Takeaway from maturity: rather than playing for the POC, we look for acceptance in the direction of the profile's weight. The market accepted higher prices: the POC moved above the previous VA (VAH 7,805). The new value is not digested yet (immature profile) – a return to the previous area is possible. Aggressive buyers and sellers were in balance.

The session ended **below the 7,732 VAL** – price left the day's value to the downside. **For the next session:** we watch the 7,732 VAL as resistance. If it holds – we look for continuation down; if not – the market returns to balance around 7,819.

Phase: directional move without clear initiative – a 92-pt fall in the session, but delta (+0.7%) does not confirm it.

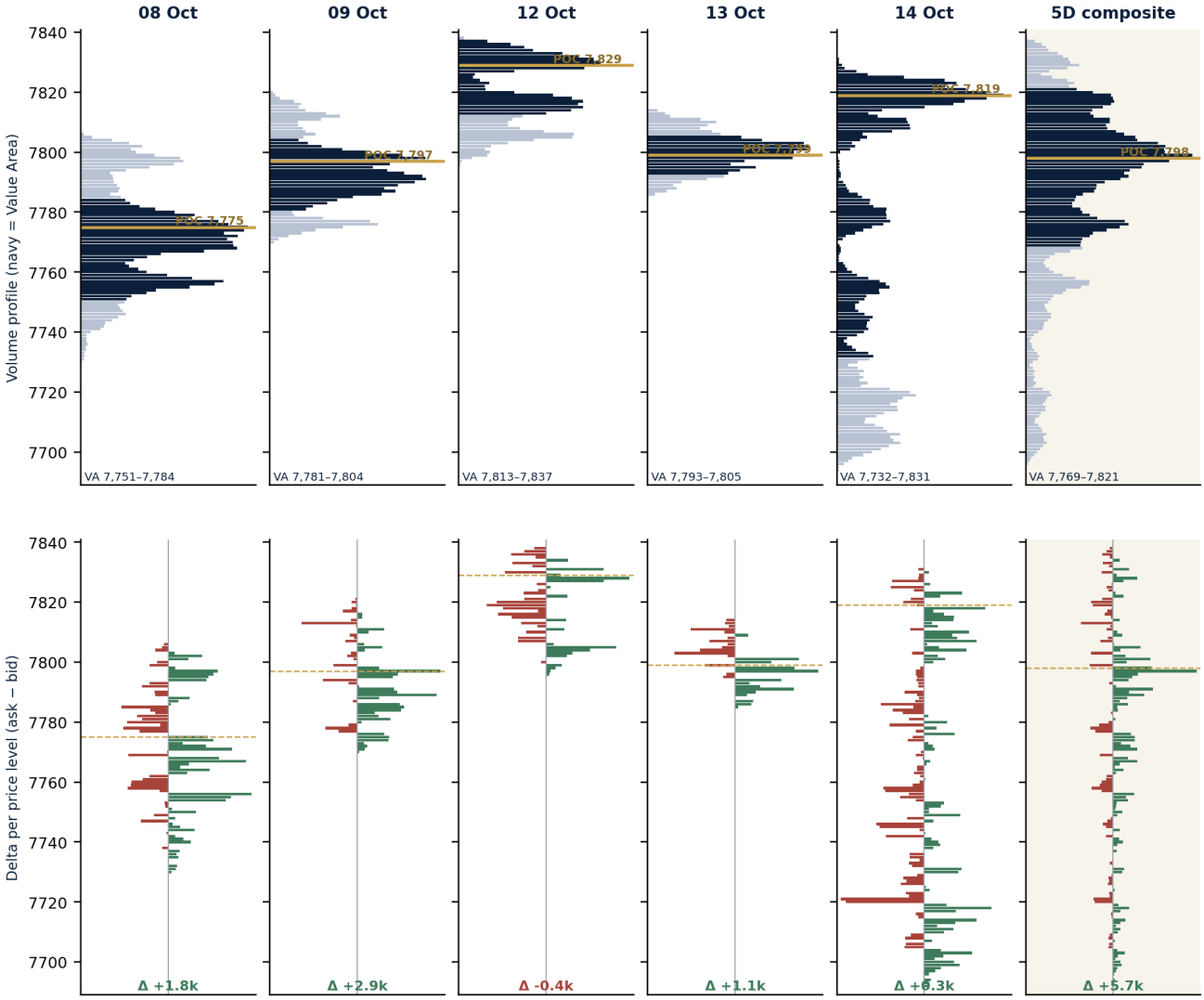
Trend context

Measure	Reading	Assessment
Value migration	POC: 7,800 → 7,775 → 7,797 → 7,829 → 7,799 → 7,819 3× higher, 2× lower, 0× overlapping (of 5 sessions)	rising value trend
Daily structure	2× higher high and low, 2× lower (of 5 sessions) price 7,716 = 57% of the 20-session range (7,548–7,844)	no clear structure; middle of the range
Daily volatility	range 14 Oct: 139 pts; average of 19 earlier sessions: 71 pts (×1.96)	elevated

Reference levels

Level	Value	Role in the table
14 Oct VAH	7,831	upside acceptance edge; P2, R1, Y1
14 Oct POC	7,819	P1/P2 target
14 Oct VAL	7,732	downside acceptance edge; P1, R2, Y2
5D VA (08 Oct–14 Oct)	7,769 – 7,821, POC 7,798	context
5D HVN above price	7,756, 7,776, 7,799, 7,817	long targets
5D HVN below price	–	short targets
5D LVN	7,710, 7,724, 7,728, 7,736	volume gaps – SL locations
5-session high / low	7,838 / 7,692	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 %
08 Oct	7,775	–	7,751–7,784	–	+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	+1.1k	+3.0%
14 Oct	7,819	+20	7,732–7,831	higher	+0.3k	+0.7%
Composite 5D	**7,798**	+44 (5 sessions)	7,769–7,821	3× higher, 1× lower	**+5.7k**	+2.8%

Composite delta in the 7,798–7,831 zone (between the POC and the base-session VAH): +0.3k – buyers dominate in current value.

Session settlement: US500

Session 14 Oct 2026 | full session | scenarios from the 14 Oct report (base 13 Oct) | table v3.4

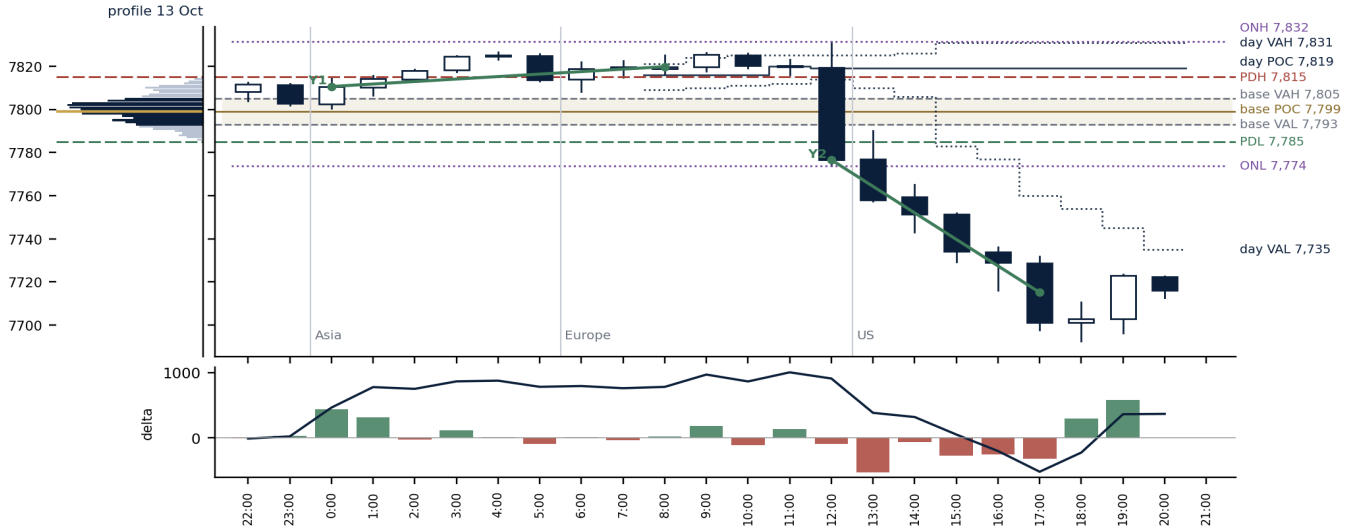
At the close of the 14 Oct session price ≈ **7,716** (M1 close) – **below the base session VA** 7,793–7,805. Open: no gap ≥ 0.75σ. Closed (A): Y1 1.3R, Y2 3.5R, ORB1 1.9R, ORB2 2.0R, ORR1 −1.0R. Closed trades result: A 7.6R, C 7.6R (after costs).
Last H1 candle (20:00 UTC): strength −46 – directional, 1.3× hourly norm; shape 35/50, profile 11/25, delta +0/25. Candle away from value – neutral weight (US500: no follow-through).

Scenario status

Code	Status	Condition / next	Variant A (candle close)	Variant C (limit)
Y1 long	closed	–	**1.3R**: entry 1:00 @ 7,811 → time limit in the 8:00 candle: 1.27R	**1.3R**: entry 1:00 @ 7,811 → time limit in the 8:00 candle: 1.27R
Y2 short	closed	–	**3.5R**: entry 13:00 @ 7,777 → TP in the 17:00 candle: 3.47R	**3.5R**: entry 13:00 @ 7,777 → TP in the 17:00 candle: 3.47R
ORB1 long	closed	–	**1.9R**: entry 2:00 @ 7,815 → TP in the 4:00 candle: 1.94R	**1.9R**: entry 2:00 @ 7,815 → TP in the 4:00 candle: 1.94R
ORB2 short	closed	–	**2.0R**: entry 13:00 @ 7,776 → TP in the 16:00 candle: 1.99R	**2.0R**: entry 13:00 @ 7,776 → TP in the 16:00 candle: 1.99R
ORR1 long	closed	–	**−1.0R**: entry 6:00 @ 7,813 → SL in the 12:00 candle: −1.02R	**−1.0R**: entry 6:00 @ 7,813 → SL in the 12:00 candle: −1.02R

No signal by the session end: R1, R2, K1, K2, S1, S2, ORR2, RD1, RD2, NE1, NE2. **Rejected in the report (unchanged):** P1 (RR 0.9), P2 (RR 0.9), X1 (RR 1.5), X2 (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 22:00–6:00	7,800–7,827 (26)	7,813	7,808 / 7,804–7,818	+781	above base VA
Europe 6:00–13:00	7,774–7,832 (58)	7,814	7,819 / 7,815–7,824	+127	above base VA
USA 13:00–21:00	7,692–7,790 (98)	7,734	7,719 / 7,697–7,750	−540	below base VA
Whole session 22:00–21:00	7,692–7,832 (139)	7,769	7,819 / 7,732–7,831	+368	below base VA

Levels at the session end

Level	Value	Meaning per the table
PDH / PDL (base session)	7,815 / 7,785	yesterday's extremes; a move beyond = acceptance test
ONH / ONL (to 13:30 UTC)	7,832 / 7,774	overnight range before the US cash open; a break without acceptance (2× H1) is not a code
Base session VA	7,793 / 7,799 / 7,805	acceptance boundaries; P1/P2 from inside, R/K after an exit
Day VA (VAL / POC / VAH)	7,732 / 7,819 / 7,831	valid from 8:00 UTC; condition for K and S, retest level for R
High / low session	7,832 / 7,692	breakout only with acceptance (2× H1) – a mere break is not a code
5D HVN above / below price	7,775, 7,800 / –	targets and reaction zones

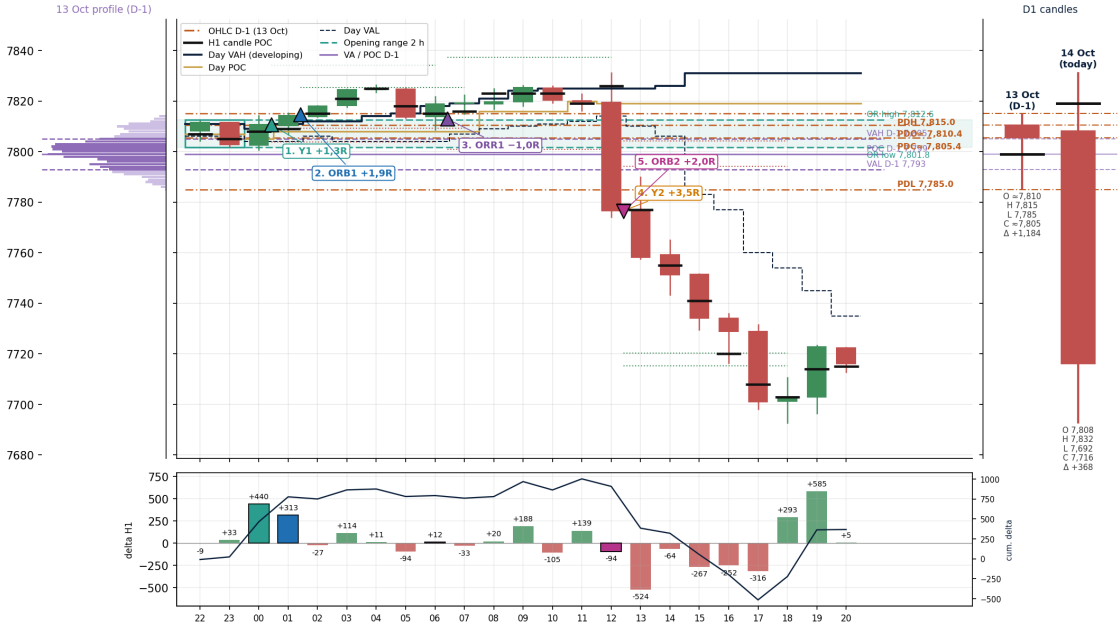
σ 4.6, min. SL 5.3, buffer 1.2 – from the 13 Oct session. Approximate candles (export without OHLC): body = change in hourly VWAP. The update creates no new scenarios – only status and rule-based levels.

Day summary: US500

Session 14 Oct 2026 | v3.4 and v3.5 intraday codes | M1 prices

Day 14 Oct: range 7,692–7,832, close ≈ 7,716 – below the VAL of the 13 Oct base session (7,793–7,805); OR (first 2 hours) 7,802–7,813; cumulative delta +368.
Result (variant A): 5 entries, total +7.6R – Y1 +1.3R, ORB1 +1.9R, ORR1 −1.0R, Y2 +3.5R, ORB2 +2.0R.

US500, 14 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	Y1 long (v3.4)	close 00:00 @ 7,811	SL 7,803.8, TP 7,834	czas 8:00	+1.3R
2	ORB1 long	close 01:00 @ 7,815	SL 7,809.2, TP 7,825	TP 4:00	+1.9R
3	ORR1 long	limit @ 7,813	SL 7,800.8, TP 7,837	SL 12:00	−1.0R
4	Y2 short (v3.4)	close 12:00 @ 7,777	SL 7,794.2, TP 7,715	TP 17:00	+3.5R
5	ORB2 short	close 12:00 @ 7,776	SL 7,804.3, TP 7,720	TP 16:00	+2.0R
	Total				**+7.6R**

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. Entry and exit prices from the M1 file.

Additional setups: US500

Target session 15 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 14 Oct: range 7,692–7,831 (high before low – down session), close ≈ 7,716 – below the VAL of the session; VA 7,732–7,831, POC 7,819; session delta +368. The 15 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 (14 Oct)	7,831 / 7,692	resistance / support; break with delta after consolidation = NE1 / NE2
14 Oct close (≈)	7,716	opening reference; a gap versus it sets the OR context
VAH / POC / VAL 14 Oct	7,831 / 7,819 / 7,732	"yesterday VA": acceptance edges; POC – magnet in rotation
14 Oct open (≈)	7,808	base-session start
OR 15 Oct	after 0:00 UTC	high/low of the first two H1 candles – ORB and ORR levels
Day VA 15 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 7,831 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 (7,732–7,831); VAL 7,732 tested from inside, H1 candle closes above 7,732, hourly delta positive	main
P2	Price inside the base session VA; VAH 7,831 tested from inside, H1 candle closes below 7,831, hourly delta negative	main
R1	2× H1 above 7,831, new session value building higher; pullback to max(new session VAL, 7,831) and ↑ delta reaction	journal
R2	2× H1 below 7,732, new session value building lower; pullback to min(new session VAH, 7,732) and ↓ delta reaction	journal
K1	2× H1 above base session VAH and above new session VAH + ↑ impulse (H1 move > 9.4 with positive delta); entry only ≤ –	journal
K2	2× H1 below base session VAL and below new session VAL + ↓ impulse (H1 move > 9.4 with negative delta); entry only ≥ 7,721	journal
S1	Price inside the base session VA, but 2× H1 above the new session VAH (new VA lower) + ↑ impulse; entry ≤ 7,815	journal
S2	Price inside the base session VA, but 2× H1 below the new session VAL (new VA higher) + ↓ impulse; entry ≥ 7,748	journal
X1	New low in the 7,692–7,692 zone below both VAs, opposite H1 delta (positive, |Δ| > 105)	observation
X2	New high in the 7,831–7,831 zone above both VAs, opposite H1 delta (negative, |Δ| > 105)	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) ≥ 7,838. Then an H1 close above the opening range (2 h) with delta ↑ > 105, with no close inside the base-session VA. Also valid before 8:00 UTC.	journal
G2	Gap down: first-hour VWAP ≤ 7,725. Then an H1 close below the opening range (2 h) with delta ↓ > 105, with no close inside the base-session VA. Also valid before 8:00 UTC.	journal
Y1	H1 close above the base-session VAH 7,831 (crossing from below), hourly delta ↑ and stronger than the hour before. One entry per day.	journal
Y2	H1 close below the base-session VAL 7,732 (crossing from above), hourly delta ↓ and stronger than the hour before. One entry per day.	journal

Table parameters (from the 14 Oct session)

Parameter	Value	Use
σ of hourly move	9.4	impulse threshold: H1 move > 9.4 with matching delta
SL buffer (0.25σ)	2.3	SL offset from the level
Minimum SL (0.5 × avg H1 range)	7.9	SL never closer than 7.9 to entry
Median |H1 delta|	105	"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) ≈ 7,716 – 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: 14 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.