US500 Report | Session 16 Oct 2026

Data to 15 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 15 Oct session close price ≈ **7,743** – above the base-session VA (7,683–7,706). B profile, mature; buyer initiative. No active code at the open.

Result of the 15 Oct session: −2.3R (R2 −1.1R, G2 −1.1R, ORB1 +1.1R, ORB2 −1.0R, ORR1 +0.8R, ORR2 −1.0R) – details in the settlement (later in the report).

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

- **X2 short** after a new high with opposite delta: entry approx. 7,753, target 7,706 (RR 5.2) · v3.5: observation
- **R1 long** after acceptance above VAH and a retest: entry approx. 7,707, target 7,725 (RR 2.0) · v3.5: journal
- **K1 long** after acceptance above VAH + impulse: entry approx. 7,707, target 7,725 (RR 2.0) · v3.5: journal

Rejected: P1 (RR 1.3); P2 (RR 0.8); R2 (RR 1.4); K2 (no level); X1 (RR 1.4).

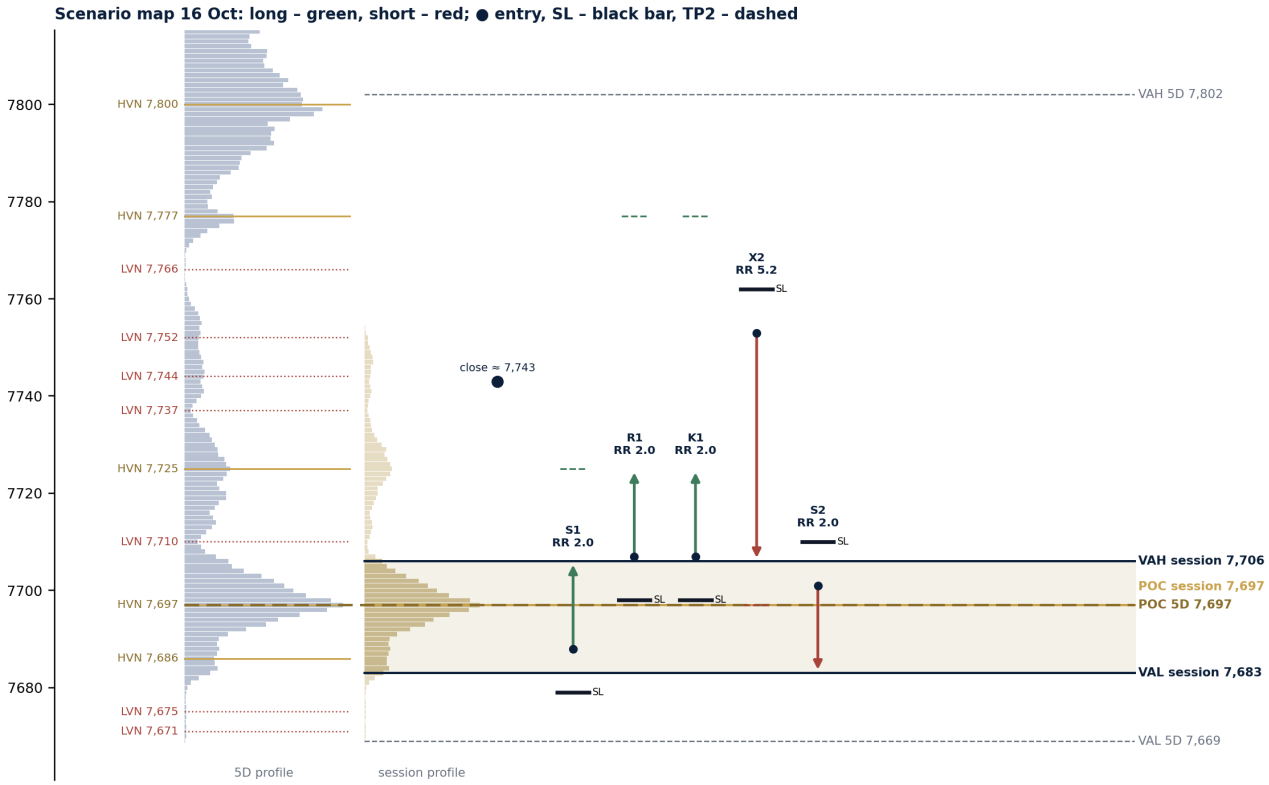
The new-session VA is valid from **8:00 UTC (10:00 CET/CEST)**. Before that only P1/P2 and G1/G2 are possible.

Active scenarios for the 16 Oct session

Code	Condition (short)	Entry	SL	TP1 / TP2	RR	Today	v3.5
X2 short	new high above 7,754, opposite Δ (absorption)	7,753	7,762.0	7,706 / 7,697	5.2	✓ valid	observation
R1 long	acceptance above VAH 7,706 (2× H1), retest + Δ ↑	7,707	7,698.0	7,725 / 7,777	2.0	✓ valid	journal
K1 long	acceptance above both VAHs + impulse ↑	7,707	7,698.0	7,725 / 7,777	2.0	✓ valid	journal
S2 short	in old VA; 2× H1 below new-session VAL + impulse ↓	7,701	7,710.0	7,683 / –	2.0	✓ valid	journal
S1 long	in old VA; 2× H1 above new-session VAH + impulse ↑	7,688	7,679.0	7,706 / 7,725	2.0	✓ valid	journal
N1 / N2	new-session value gap; levels after 8:00 UTC	–	–	base VAL/VAH, then POC 7,697	–	~ condit.	journal
G1 long	gap up: 1st-hour VWAP ≥ 7,712, opening breakout	candle close	−2.1 (min. 9.0)	HVN 7,725 / 7,777	≥ 2.0	~ condit.	journal
G2 short	gap down: 1st-hour VWAP ≤ 7,677, opening breakout	candle close	+2.1 (min. 9.0)	−3σ / –	≥ 2.0	~ condit.	journal
Y1 long	H1 close above VAH 7,706 from below, rising Δ ↑	candle close	7,703.9	3.5R (≈ 7,738)	3.5	~ condit.	journal
Y2 short	H1 close below VAL 7,683 from above, rising Δ ↓	candle close	7,685.1	3.5R (≈ 7,652)	3.5	~ condit.	journal
P1 long	test of VAL 7,683 from inside, H1 close above, Δ ↑	7,685	7,676.0	7,697 / 7,706	1.3	✗ RR < 1.5	main
P2 short	test of VAH 7,706 from inside, H1 close below, Δ ↓	7,704	7,713.0	7,697 / 7,686	0.8	✗ RR < 1.5	main
X1 long	new low below 7,669, opposite Δ (absorption)	7,670	7,661.0	7,683 / 7,697	1.4	✗ RR < 2.0	observation
R2 short	acceptance below VAL 7,683 (2× H1), retest + Δ ↓	7,682	7,691.0	7,669 / –	1.4	✗ RR < 1.5	journal
K2 short	acceptance below both VALs + impulse ↓	–	–	– / –	–	✗ no level	journal

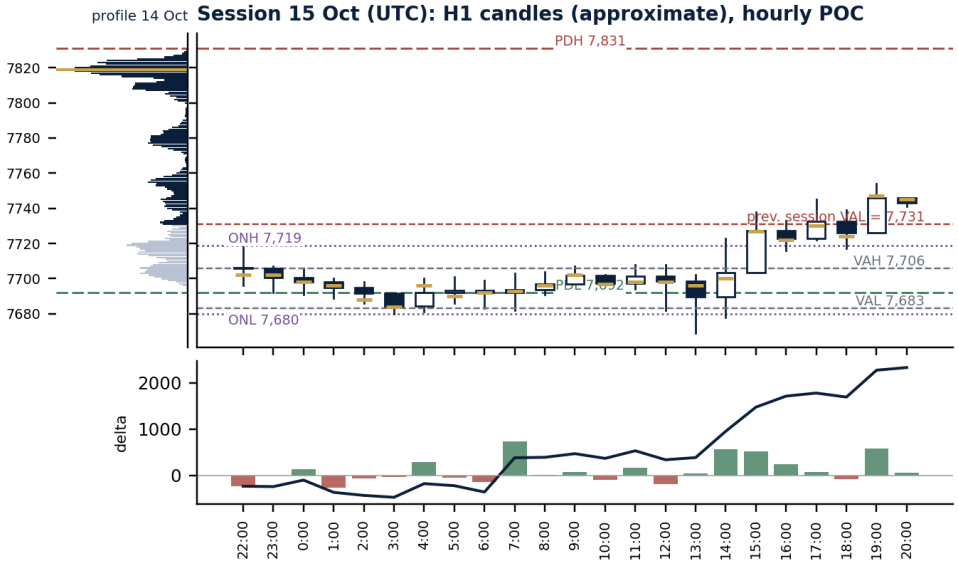
Order: valid (by v3.5 status, then distance from price) → conditional → rejected. v3.5: main = edge confirmed in tests; observation / journal = tracked, no confirmed edge. Full conditions and rules – appendix.

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 15 Oct hour by hour



Session range 7,669–7,754, POC 7,697, session delta +2.4k; highest hourly POC 7,747, lowest 7,684. Cumulative delta: minimum −0.5k, session end +2.3k.

Market context

15 Oct session profile: b profile, mature; buyer initiative

The profile is **b-shaped**: volume concentrated in the lower part of the range (44% of turnover in the lower third) with a thin tail above. The most turnover (POC 7,697) went through at the day's lower prices. Maturity assessment: **mature profile** (one peak, 61/39 above/below the POC, VA 27% of the range) – the session levels are full-fledged references. Value moved down: the POC is below the previous session VAL (7,731). The value migration is **confirmed** – a mature profile built at the new level. The session delta is positive, though – a b profile with buyers dominating more often means **long liquidation** and absorption at the lows; the decline may stall.

Price closed **above the VAH** (7,743 > 7,706) – outside value, on the buyers' side. A close near the day's high strengthens this picture. A close in the upper part despite the b profile signals a rebound from the lower value late in the day. **What next:** the key is whether price holds above the 7,706 VAH. Acceptance higher (2× H1) sets up K1/R1; a return into the VA opens a move to the 7,697 POC (P2).

Buyer initiative: price and delta up together (a 37-pt rise in the session, delta +3.3%), volume elevated.

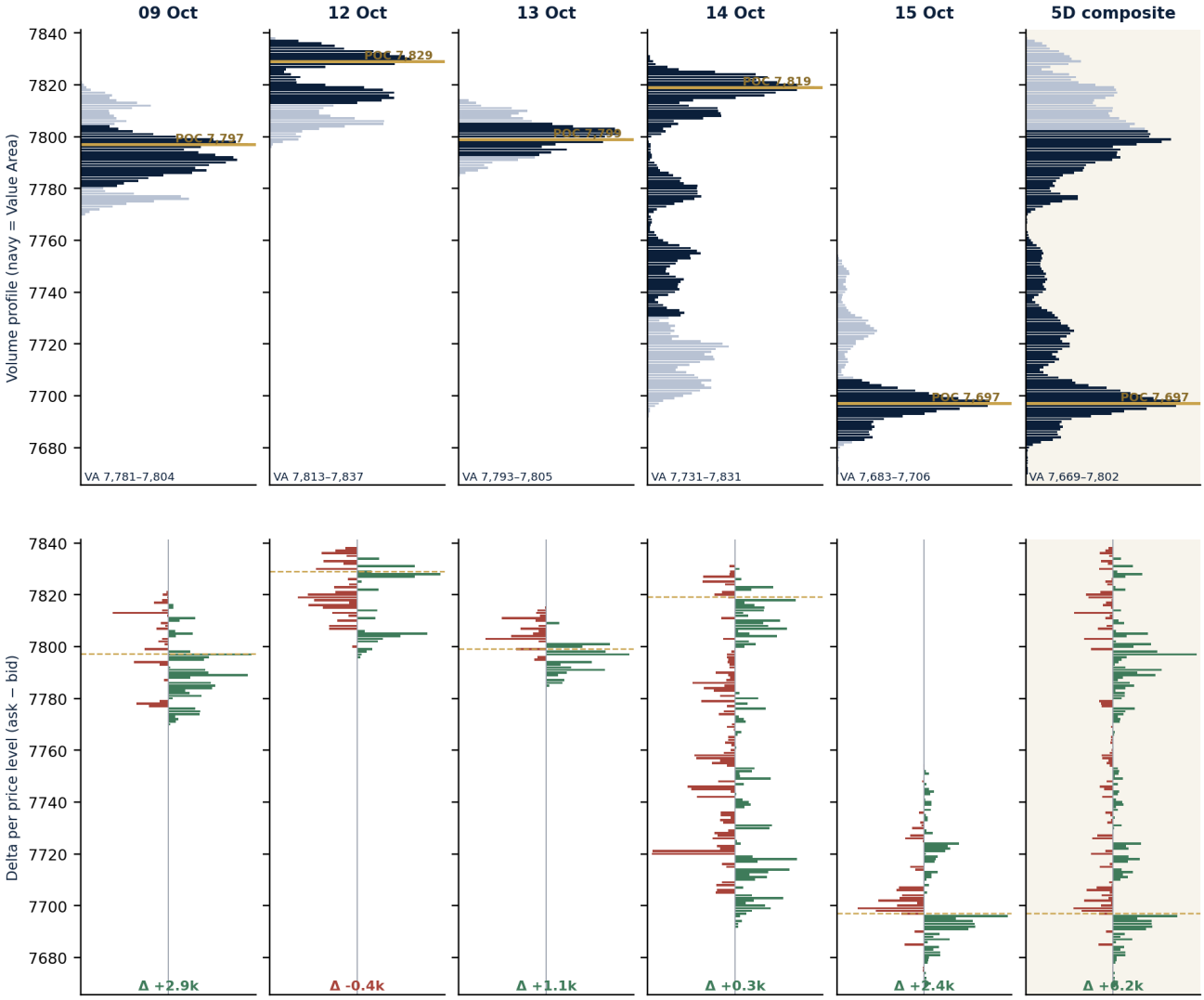
Trend context

Measure	Reading	Assessment
Value migration	POC: 7,775 → 7,797 → 7,829 → 7,799 → 7,819 → 7,697 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 7,743 = 57% of the 20-session range (7,610–7,844)	no clear structure; middle of the range
Daily volatility	range 15 Oct: 85 pts; average of 19 earlier sessions: 73 pts (×1.17)	normal

Reference levels

Level	Value	Role in the table
15 Oct VAH	7,706	upside acceptance edge; P2, R1, Y1
15 Oct POC	7,697	P1/P2 target
15 Oct VAL	7,683	downside acceptance edge; P1, R2, Y2
5D VA (09 Oct–15 Oct)	7,669 – 7,802, POC 7,697	context
5D HVN above price	7,777, 7,800, 7,817, 7,830	long targets
5D HVN below price	7,725, 7,697, 7,686	short targets
5D LVN	7,671, 7,675, 7,710, 7,737, 7,744, 7,752, 7,766	volume gaps – SL locations
5-session high / low	7,838 / 7,669	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 %
09 Oct	7,797	–	7,781–7,804	–	+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	7,731–7,831	higher	+0.3k	+0.5%
15 Oct	7,697	−122	7,683–7,706	lower	+2.4k	+3.3%
Composite 5D	**7,697**	−100 (5 sessions)	7,669–7,802	2× higher, 2× lower	**+6.2k**	+2.8%

Composite delta in the 7,697–7,706 zone (between the POC and the base-session VAH): −2.1k – sellers dominate above current value.

Session settlement: US500

Session 15 Oct 2026 | full session | scenarios from the 15 Oct report (base 14 Oct) | table v3.4

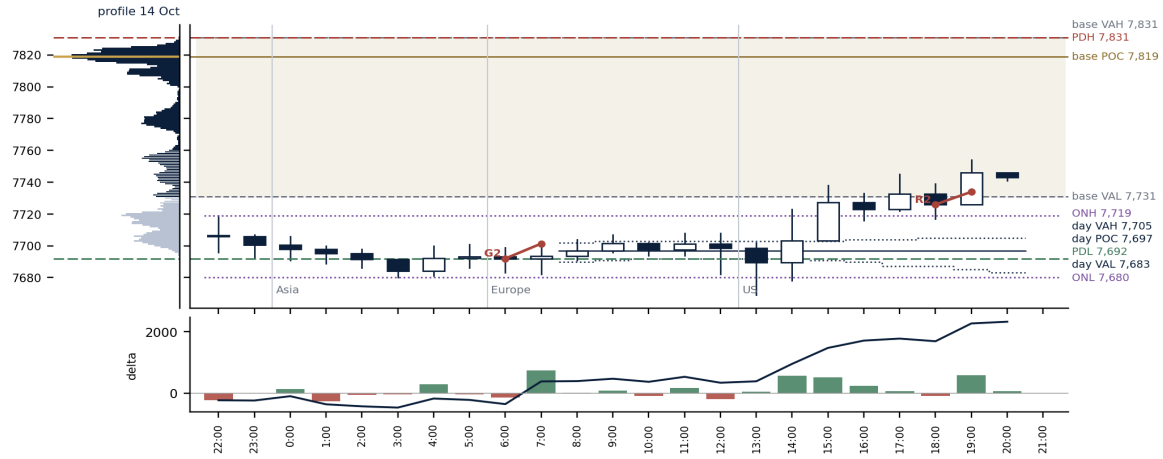
At the close of the 15 Oct session price ≈ **7,743** (last hour VWAP) – **inside the base session VA** 7,731–7,831. Open: gap down (G2 possible). Closed (A): R2 −1.1R, G2 −1.1R, ORB1 1.1R, ORB2 −1.0R, ORR1 0.8R, ORR2 −1.0R. Closed trades result: A −2.3R, C −2.3R (after costs).
Last H1 candle (20:00 UTC): strength −17 – directional, 0.5× hourly norm; shape 17/50, 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)
R2 short	closed	–	**−1.1R**: entry 19:00 @ 7,726 → SL in the 19:00 candle: −1.08R	–
G2 short	closed	close inside the base session VA = failed gap → P1/P2 with TP2 at the opposite VA edge	**−1.1R**: entry 7:00 @ 7,692 → SL in the 7:00 candle: −1.06R	**−1.1R**: entry 7:00 @ 7,692 → SL in the 7:00 candle: −1.06R
Y2 short	variant C only	–	–	**−1.1R**: entry 19:00 @ 7,726 → SL in the 19:00 candle: −1.08R
ORB1 long	closed	–	**1.1R**: entry 16:00 @ 7,728 → session end in the 20:00 candle: 1.13R	**1.1R**: entry 16:00 @ 7,728 → session end in the 20:00 candle: 1.13R
ORB2 short	closed	–	**−1.0R**: entry 3:00 @ 7,691 → SL in the 4:00 candle: −1.04R	**−1.0R**: entry 3:00 @ 7,691 → SL in the 4:00 candle: −1.04R
ORR1 long	closed	–	**0.8R**: entry 16:00 @ 7,719 → session end in the 20:00 candle: 0.80R	**0.8R**: entry 16:00 @ 7,719 → session end in the 20:00 candle: 0.80R
ORR2 short	closed	–	**−1.0R**: entry 4:00 @ 7,692 → SL in the 14:00 candle: −1.01R	**−1.0R**: entry 4:00 @ 7,692 → SL in the 14:00 candle: −1.01R

No signal by the session end: P1, K2, S1, S2, X1, Y1, RD1, RD2, NE1, NE2. **Rejected in the report (unchanged):** P2 (RR 1.1), R1 (RR 0.8), K1, X2 (RR 1.4). 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	7,680–7,719 (39)	7,695	7,697 / 7,690–7,703	−222	below base VA
Europe 6:00–13:00	7,682–7,708 (26)	7,697	7,697 / 7,693–7,702	+560	below base VA
USA 13:00–21:00	7,669–7,754 (85)	7,719	7,725 / 7,709–7,754	+2.0k	below base VA
Whole session 22:00–21:00	7,669–7,754 (85)	7,704	7,697 / 7,683–7,706	+2.3k	below base VA

Levels at the session end

Level	Value	Meaning per the table
PDH / PDL (base session)	7,831 / 7,692	yesterday's extremes; a move beyond = acceptance test
ONH / ONL (to 13:30 UTC)	7,719 / 7,680	overnight range before the US cash open; a break without acceptance (2× H1) is not a code
Base session VA	7,731 / 7,819 / 7,831	acceptance boundaries; P1/P2 from inside, R/K after an exit
Day VA (VAL / POC / VAH)	7,683 / 7,697 / 7,706	valid from 8:00 UTC; condition for K and S, retest level for R
High / low session	7,754 / 7,669	breakout only with acceptance (2× H1) – a mere break is not a code
5D HVN above / below price	7,756, 7,776 / –	targets and reaction zones

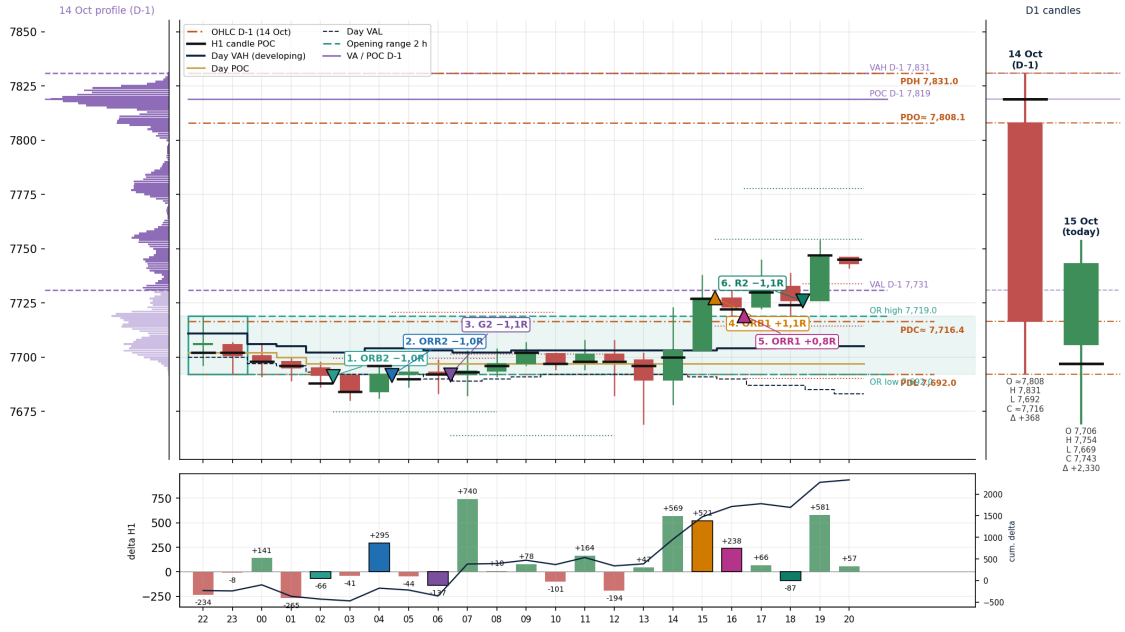
σ 9.4, min. SL 7.9, buffer 2.3 – from the 14 Oct session. Approximate candles (export without OHLC): body = change in hourly VWAP. The update creates no new scenarios – only status and rule-based levels.

Day summary: US500

Session 15 Oct 2026 | v3.4 and v3.5 intraday codes | approximate H1 candles (no M1)

Day 15 Oct: range 7,669–7,754, close ≈ 7,743 – inside the VA of the 14 Oct base session (7,731–7,831); OR (first 2 hours) 7,692–7,719; cumulative delta +2,330.
Result (variant A): 6 entries, total −2.3R – ORB2 −1.0R, ORR2 −1.0R, G2 −1.1R, ORB1 +1.1R, ORR1 +0.8R, R2 −1.1R.

US500, 15 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 02:00 @ 7,691	SL 7,699.5, TP 7,675	SL 4:00	−1.0R
2	ORR2 short	limit @ 7,692	SL 7,720.7, TP 7,634	SL 14:00	−1.0R
3	G2 short (v3.4)	close 06:00 @ 7,692	SL 7,701.3, TP 7,664	SL 7:00	−1.1R
4	ORB1 long	close 15:00 @ 7,728	SL 7,714.2, TP 7,754, SL trailed →7,730.0	session end 20:00	+1.1R
5	ORR1 long	limit @ 7,719	SL 7,690.1, TP 7,778	session end 20:00	+0.8R
6	R2 short (v3.4)	close 18:00 @ 7,726	SL 7,733.9, TP 7,692	SL 19:00	−1.1R
	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 16 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 15 Oct: range 7,669–7,754 (low before high – up session), close ≈ 7,743 – above the VAH of the session; VA 7,683–7,706, POC 7,697; session delta +2,330. The 16 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 (15 Oct)	7,754 / 7,669	resistance / support; break with delta after consolidation = NE1 / NE2
15 Oct close (≈)	7,743	opening reference; a gap versus it sets the OR context
VAH / POC / VAL 15 Oct	7,706 / 7,697 / 7,683	"yesterday VA": acceptance edges; POC – magnet in rotation
15 Oct open (≈)	7,706	base-session start
OR 16 Oct	after 0:00 UTC	high/low of the first two H1 candles – ORB and ORR levels
Day VA 16 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 7,754 with delta ↑ (NE2 mirrored)	candle close	previous high − 0.25 ATR (min. 0.5 ATR)	TP 2R + trailing	observation
End of week	–	–	–	Friday: all positions closed before the session end	standard

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 (7,683–7,706); VAL 7,683 tested from inside, H1 candle closes above 7,683, hourly delta positive	main
P2	Price inside the base session VA; VAH 7,706 tested from inside, H1 candle closes below 7,706, hourly delta negative	main
R1	2× H1 above 7,706, new session value building higher; pullback to max(new session VAL, 7,706) and ↑ delta reaction	journal
R2	2× H1 below 7,683, new session value building lower; pullback to min(new session VAH, 7,683) and ↓ delta reaction	journal
K1	2× H1 above base session VAH and above new session VAH + ↑ impulse (H1 move > 8.5 with positive delta); entry only ≤ 7,707	journal
K2	2× H1 below base session VAL and below new session VAL + ↓ impulse (H1 move > 8.5 with negative delta); entry only ≥ –	journal
S1	Price inside the base session VA, but 2× H1 above the new session VAH (new VA lower) + ↑ impulse; entry ≤ 7,688	journal
S2	Price inside the base session VA, but 2× H1 below the new session VAL (new VA higher) + ↓ impulse; entry ≥ 7,701	journal
X1	New low in the 7,669–7,669 zone below both VAs, opposite H1 delta (positive, |Δ| > 137)	observation
X2	New high in the 7,754–7,754 zone above both VAs, opposite H1 delta (negative, |Δ| > 137)	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) ≥ 7,712. Then an H1 close above the opening range (2 h) with delta ↑ > 137, with no close inside the base-session VA. Also valid before 8:00 UTC.	journal
G2	Gap down: first-hour VWAP ≤ 7,677. Then an H1 close below the opening range (2 h) with delta ↓ > 137, with no close inside the base-session VA. Also valid before 8:00 UTC.	journal
Y1	H1 close above the base-session VAH 7,706 (crossing from below), hourly delta ↑ and stronger than the hour before. One entry per day.	journal
Y2	H1 close below the base-session VAL 7,683 (crossing from above), hourly delta ↓ and stronger than the hour before. One entry per day.	journal

Table parameters (from the 15 Oct session)

Parameter	Value	Use
σ of hourly move	8.5	impulse threshold: H1 move > 8.5 with matching delta
SL buffer (0.25σ)	2.1	SL offset from the level
Minimum SL (0.5 × avg H1 range)	9.0	SL never closer than 9.0 to entry
Median |H1 delta|	137	"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) ≈ 7,743 – 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: 15 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.