Delta Analyzer

User Guide

Footprint in table form · 40+ instruments: indices, currencies, commodities, crypto

Delta Analyzer is a tool for analysing delta, volume and order flow on more than 40 instruments – indices, currencies, commodities and cryptocurrencies. This guide explains how the dashboard is built and how to read the summary rows, the price-level table and the profile markers. It then walks through four examples from a real US500 (S&P 500) session and eight typical ways to use the tool. The reading rules are the same for every instrument.

Important disclaimer

Delta Analyzer is an analytical and educational tool. The examples and strategies in this guide illustrate how to read the data and do not constitute investment advice or a recommendation. Trading financial instruments involves the risk of losing capital.

The setups in Part IV are heuristics. Before using them on a live account, test them on historical data (CSV export) and tune the thresholds to your own trading style.

Contents

Foreword
Part I. Fundamentals
1. What is a footprint
2. What is a volume profile
3. Where the Delta Analyzer data comes from
4. Supported instruments

Part II. Anatomy of the dashboard
1. Header and interval columns
2. Summary rows
3. Main table columns
4. Colour and marker legend
5. Intervals and summary columns

Part III. Reading examples
1. Short interval – one-minute footprint
2. Full minute view with 60-min and 5-min summaries
3. One-hour view – the footprint “candle”
4. Comparison view – hour, last 60 minutes, whole day

Part IV. Strategies – the Delta Analyzer decision table
Decision table, common rules and comparison with table v3.2
DA1 · Trend continuation
DA2 · Absorption after heavy selling
DA3 · Short after a support break
DA4 · Range trading (rotation)
DA5 · Reversal on a delta extreme
DA6 · False breakout
DA7 · POC-migration scalping
DA8 · Filtering signals from other methods
DA9 · Continuation on impulse
DA10 · Retest of new value
DA11 · Breakout inside old value
DA12 · Opening gap

Part V. Summary
Glossary

Foreword

Delta Analyzer breaks market activity down into individual price levels for each of its 40+ supported instruments. For every level you can see how much trading took place there and which side – buyers or sellers – had the upper hand. The data is shown in one-minute and one-hour intervals and in summaries: the last 5 minutes, the last 60 minutes and the whole day.

A classic candlestick chart shows where price has been. Delta Analyzer also shows at which levels the trading happened and who was active there. It is not an automated system or a signal generator – it is a tool for building context and filtering trading decisions.

The guide has five parts. Part I explains footprint charts and volume profile. Part II describes the dashboard and the meaning of every row, column and colour. Part III uses four US500 screenshots to show how to read the data step by step. Part IV collects typical ways to use the tool as a decision table with diagrams, and Part V sums up the key takeaways.

Conventions

All times are given in Central European time (Warsaw, CEST in the examples).

The examples in Part III come from the US500 index (S&P 500), session of 18 September 2025; the screenshots were taken at 19:04 (last price 6647.00). The US500 cash session normally runs from 15:30 to 22:00 Warsaw time.

In the dashboard a price level is called a “strike”. In this guide it simply means a price level – it has nothing to do with an option strike price.

Part I. Fundamentals

1. What is a footprint

A footprint chart (also called an Order Flow Chart or Cluster Chart) is a way of presenting data used in day trading and scalping on futures, indices and cryptocurrencies. A classic candle shows only four prices (open, high, low, close) and possibly total volume. A footprint “splits” the candle into individual price levels and shows the trading detail at each of them.

Key elements of a footprint:

- **Volume at price** – how much was traded at each level inside the candle.
- **Bid × Ask** – volume split into trades executed at the bid (initiated by sellers – aggressive selling) and at the ask (initiated by buyers – aggressive buying).
- **Delta** – ask volume minus bid volume. Positive delta means aggressive buyers dominated; negative delta means sellers did.
- **Colouring** – usually green and red for the sign of delta, plus highlights where one side clearly dominates (imbalance).
- **Profile elements** – POC, VAH/VAL, HVN, LVN (described in section 2).

This lets the trader see not only where price moved, but also which side dominated, where volume clustered and where absorption or exhaustion occurred.

The footprint chart was popularised in the early 2000s by MarketDelta. Similar views are now offered by Sierra Chart, ATAS, NinjaTrader, Bookmap and TradingView, among others.

2. What is a volume profile

A volume profile shows how volume was distributed across price levels over a chosen period. Instead of volume along the time axis (bars below the chart), it is a horizontal histogram along the price axis – it shows where most trading took place (price acceptance) and where the least did (rejection).

Key elements of a profile:

- **POC (Point of Control)** – the level with the highest volume in the period. It often acts as a price magnet and a reference level.
- **VAH / VAL (Value Area High / Low)** – the upper and lower edge of the value area, where about 70% of the volume traded. This is the price range the market regarded as “fair” in that period.
- **HVN (High Volume Node)** – a cluster of high volume; it often acts as support or resistance.
- **LVN (Low Volume Node)** – a low-volume area between clusters; price usually moves through it quickly towards the next HVN.

Profile types: Visible Range (for the visible part of the chart), Fixed Range (for a user-selected range), Session Volume (for a single session).

Difference from Market Profile: Market Profile (TPO) measures the time price spent at each level; Volume Profile measures volume.

Use in trading:

- Support and resistance: HVNs as places where price is defended, LVNs as zones of fast transit.
- Acceptance and rejection: if price leaves VAH/VAL and builds volume there (a new POC), the market is accepting new prices; if it quickly returns to the value area, the breakout has been rejected.
- Strategies: trading inside the value area (rotation) or breakouts with acceptance of new prices.

3. Where the Delta Analyzer data comes from

Volume in Delta Analyzer is counted in the trading units of each instrument: contracts (indices, commodities, crypto) or lots (currencies).

Instrument group	“vol” unit
Indices	number of contracts
Commodities	number of contracts
Currencies	number of lots
Crypto	number of contracts

The **bid** and **ask** columns split this volume into trades executed at the bid (aggressive selling) and at the ask (aggressive buying). **Delta** is ask − bid in the same units.

Because the units differ between instrument groups, volume and delta values are only comparable within a single instrument. In the US500 examples (Part III) volume is the number of contracts.

4. Supported instruments

Instruments supported by Delta Analyzer, by group:

Group	Instruments
Indices	US500 (S&P 500), US100, US30, RTY (Russell 2000), EU50, DE40, FR40, UK100, J225, CN50, HK50, VIX, DXY, SPY (S&P 500 ETF), ESU2026 (E-mini S&P 500 futures)
Currencies	EURUSD, GBPUSD, AUDUSD, NZDUSD, USDJPY, USDCHF, USDCAD, USDHKD, EURGBP, EURCHF, GBPJPY, GBPCAD, AUDJPY, AUDCAD, NZDJPY, EURPLN, USDPLN
Commodities	OIL (Crude), GOLD, SILVER, NATURAL GAS, COPPER
Crypto	BTCUSD, ETHUSD

What differs between instruments:

- **Price-level step** – 0.5 pt on US500 in the minute view; on other instruments according to their tick size or the chosen aggregation.
- **Session hours** – the day profile, “today” and the time restrictions in the strategies refer to the session of the given market.
- **Scale of volume and delta** – volume is counted in contracts or lots, so absolute values are not comparable across instruments. Set thresholds (e.g. a “strong” delta, the stop buffer) separately for each instrument, ideally relative to its typical values (median, standard deviation).

The dashboard layout, colours, profile markers and the setups in Part IV are the same for all instruments.

Part II. Anatomy of the dashboard

The dashboard splits activity into price levels (rows) and time intervals (column blocks). Above the table are the summary rows for each interval. There are two main views: hourly (Fig. 1) and minute (Fig. 2). The figures show the US500 index.

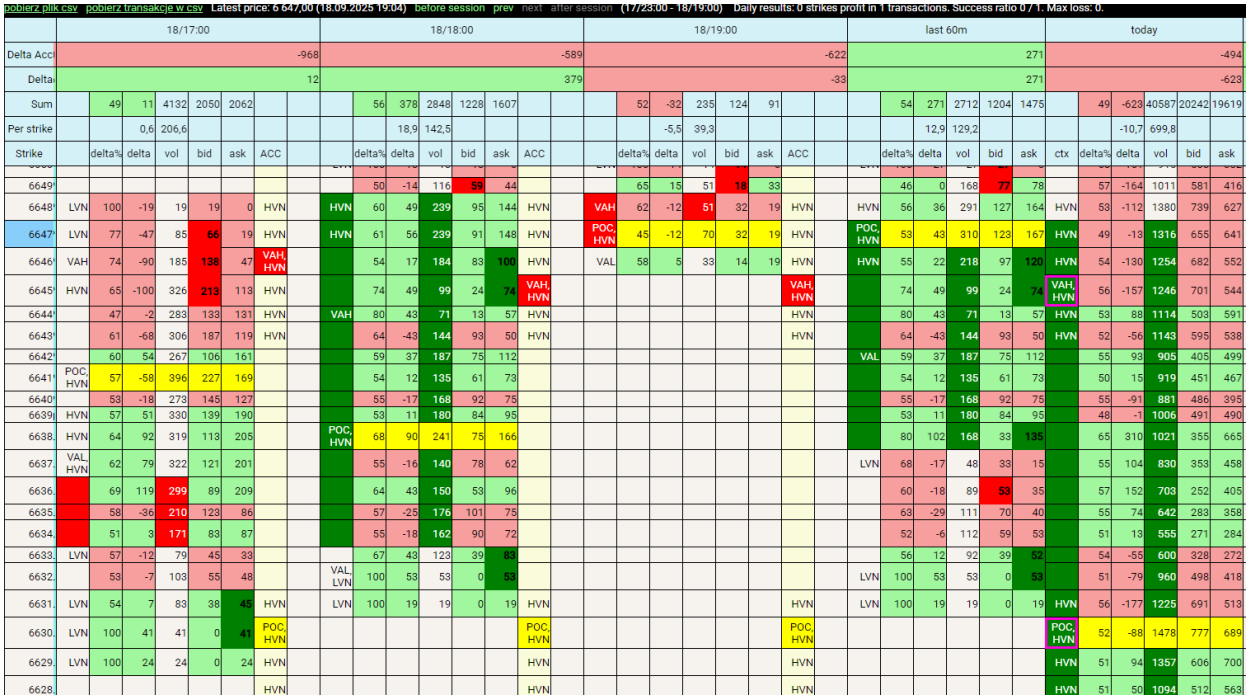


Fig. 1. Hourly view: three consecutive hours (18/17:00, 18/18:00, 18/19:00) plus the “last 60m” and “today” summaries.

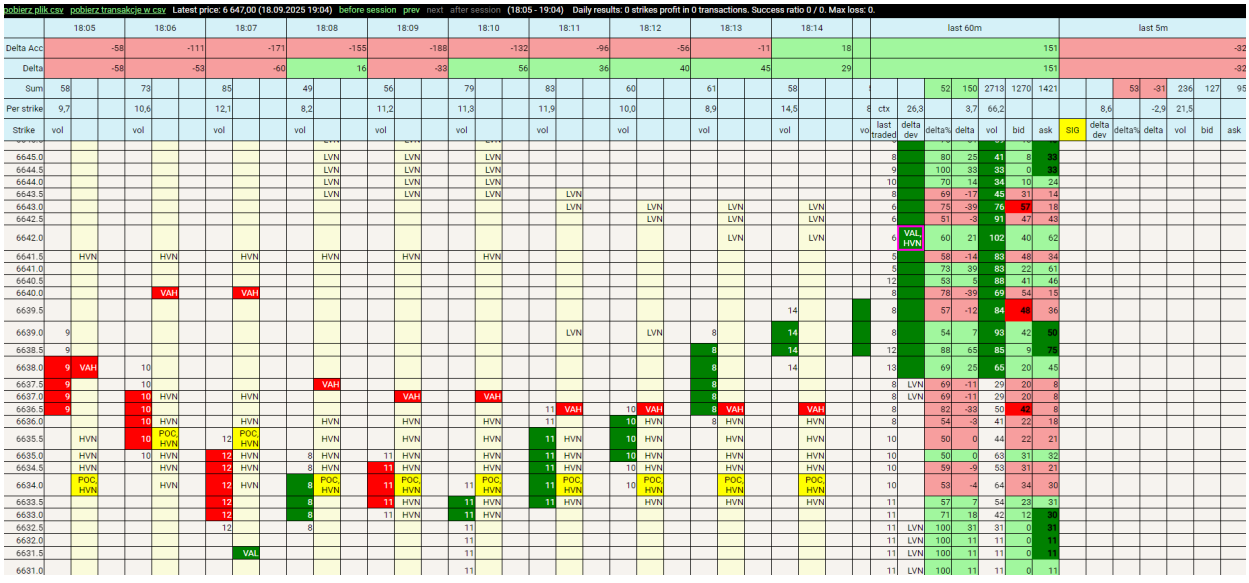


Fig. 2. Minute view with the “last 60m” and “last 5m” summaries.

1. Header and interval columns

- **pobierz plik csv / pobierz transakcje w csv** (download CSV / download trades as CSV) – export of the view data and the trade list for analysis outside the tool (e.g. backtests).
- **Latest price** – the instrument’s last price with date and time, e.g. 6 647.00 (18.09.2025 19:04).
- **before session / prev / next / after session** – navigation between periods and sessions.
- **View range** – in brackets, in day/hour format, e.g. (17/23:00 – 18/19:00).
- **Daily results** – results of trades recorded in the tool: number of winners, success ratio, maximum loss.

The hourly column header “18/17:00” means day 18, the hour starting at 17:00 (i.e. 17:00–18:00). The last hourly column may be incomplete – at 19:04 the “18/19:00” column covers only 4 minutes (19:00–19:04), which is why its volume is much smaller. Minute columns are labelled with the time, e.g. “18:23”.

2. Summary rows

Row	What it shows	Example
Delta Acc	Cumulative delta for the current day – running total from the start of the day up to the given interval (minute or hour). The change in Delta Acc between consecutive intervals equals the delta of that interval.	Minutes: 184 → 158, minute delta −26. Hours: −968 + 379 = −589; −589 − 33 = −622.
Delta	Delta of the interval: ask volume minus bid volume.	18:57: +45 Hour 18:00: +379
Sum	In minute columns – total volume of the minute. In breakdown columns (hour, last 60m, last 5m, today) – totals of the successive columns: delta%, delta, vol, bid, ask. Total volume is the value in the “vol” column. The numbers in this row are not added together.	Hour 17:00: vol = 4132 (bid 2050, ask 2062)
Per strike	Average per price level that traded. In minutes – volume per level. In breakdown columns – two values: delta per level and volume per level.	Hour 17:00: 0.6 (12 ÷ 20) and 206.6 (4132 ÷ 20)

Summary columns: **last 60m** – delta and volume of the last 60 minutes, **last 5m** – of the last 5 minutes, **today** – of the whole day.

3. Main table columns

Column	Meaning
Strike	Price level (row). 0.5 pt steps in the minute view, 1 pt in the hourly view.
vol	Volume at the level: number of contracts (indices, commodities, crypto) or lots (currencies).
bid / ask	Volume classified as selling (bid) and buying (ask).
delta	ask − bid at the level.
delta%	Share of the dominant side in the level’s volume; the colour shows which side. Example: 6647 in the 17:00 hour – bid 66 of 85 = 77%, red.
ACC / ctx	Labels of the cumulative profile (HVN, LVN, POC, VAH, VAL) – for a period longer than the column itself. In the hourly view: the profile accumulated up to the end of that hour.
Label column next to minute volume	Labels of the context (rolling) profile, not the profile of that single minute. Example: at 18:56 trading took place only at 6647.0–6646.0, yet the POC in this column sits at 6648.5.

4. Colour and marker legend

Element	Meaning
Green / red background in the Delta Acc and Delta rows	Positive / negative value.
Minute volume cell: green / red / no colour	Delta at the level positive / negative / zero (no advantage).
Light green / light red cells in delta%, delta, bid, ask	Buyers / sellers dominate at the level.
Bold value on a dark red (bid) or dark green (ask) background	Clear dominance of one side at the level.

Element	Meaning
Yellow row or label	POC.
Beige label column	Context-profile column; the colour itself does not indicate volume.
Blue box next to a price level	Last price (Latest price).

Profile markers: POC – level of highest volume; VAH/VAL – edges of the value area (about 70% of volume); HVN – cluster of high volume; LVN – low-volume area. A level where no trading occurred at all in the period is empty – that is not the same as an LVN.

5. Intervals and summary columns

- **Minute columns** – detail of the current action, entries and exits.
- **Hourly columns** – the equivalent of an H1 candle with a full breakdown of volume and delta.
- **last 5m** – the shortest context; is the advantage shifting right now.
- **last 60m** – short-term context.
- **today** – profile and delta of the whole day; the main reference.

Rule: when delta direction and the location of value (POC) agree across several perspectives, the move is confirmed; divergence is a warning and often precedes rotation or a reversal.

Part III. Reading examples

All examples in this part come from the US500 index (S&P 500), session of 18 September 2025. The same way of reading applies to every instrument in Delta Analyzer.

1. Short interval – one-minute footprint

	18:23			18:24			18:25			18:26			18:27		
Delta Acc	40			32			44			18			34		
Delta	44			-8			12			-26			16		
Sum	64			40			59			51			27		
Per strike	10,8			8,0			11,8			12,8			5,4		
Strike	vol			vol			vol			vol			vol		
6645.0															
6644.5															
6644.0															
6643.5															
6643.0	10	LVN			LVN		11	LVN			LVN		5		
6642.5	10	LVN		8			11						5		
6642.0	10			8			11			12			5		
6641.5	10			8			11			12			5		
6641.0	10			8			11			12			5		
6640.5	10			8						12					
6640.0															
6639.5															
6639.0															

Fig. 3. Part of the minute view (18:23–18:27), 0.5 pt levels. The discussion covers minutes 18:23–18:26.

Summary rows

- **Delta:** +44 → −8 → +12 → −26. The advantage changed every minute.
- **Delta Acc** (cumulative day delta): 40 → 32 → 44 → 18. Each change equals the delta of that minute (e.g. 44 − 26 = 18). Buyers still lead for the day, but the last minute wiped out more than half of that lead.
- **Sum:** 64 → 40 → 59 → 51 – steady activity.
- **Per strike:** 10.8 → 8.0 → 11.8 → 12.8 – the minute's volume divided by the number of levels that traded (e.g. 51 ÷ 4 ≈ 12.8). A higher value means trading concentrated on fewer levels.

What the table shows

1. All trading in these four minutes took place within 6640.5–6643.0 (2.5 pts).
2. At 18:23 and 18:25 buyers dominated (green cells at 6642.5–6641.0); at 18:24 and 18:26 sellers did (red cells at the same levels). This is rotation in a narrow range, not a trend.
3. Highs of consecutive minutes: 6643.0 → 6642.5 → 6643.0 → 6642.0. The last minute has a lower high and the most negative delta (−26).
4. Levels above 6643.0 and below 6640.5 are empty – price did not trade there during this time.
5. The LVN labels at 6643.0 and 6642.5 come from the context profile, not from these four minutes.

What it means for the trader

- Short-term balance with a slight seller advantage at the end.
- A directional signal would only come from a break out of the 6640.5–6643.0 range with delta in the same direction, e.g. a drop below 6640.5 with further red minutes.
- Until then the rotation setup DA4 fits better than directional setups.

- The next minute (18:27, visible in the figure) brought delta of +16 and Delta Acc back up to 34, while price stayed in the same range – the rotation continued.

> **Tip**
> Start with the Delta and Delta Acc rows, then check the price range where trading took place, and only then look at the colours of individual cells.

2. Full minute view with 60-min and 5-min summaries

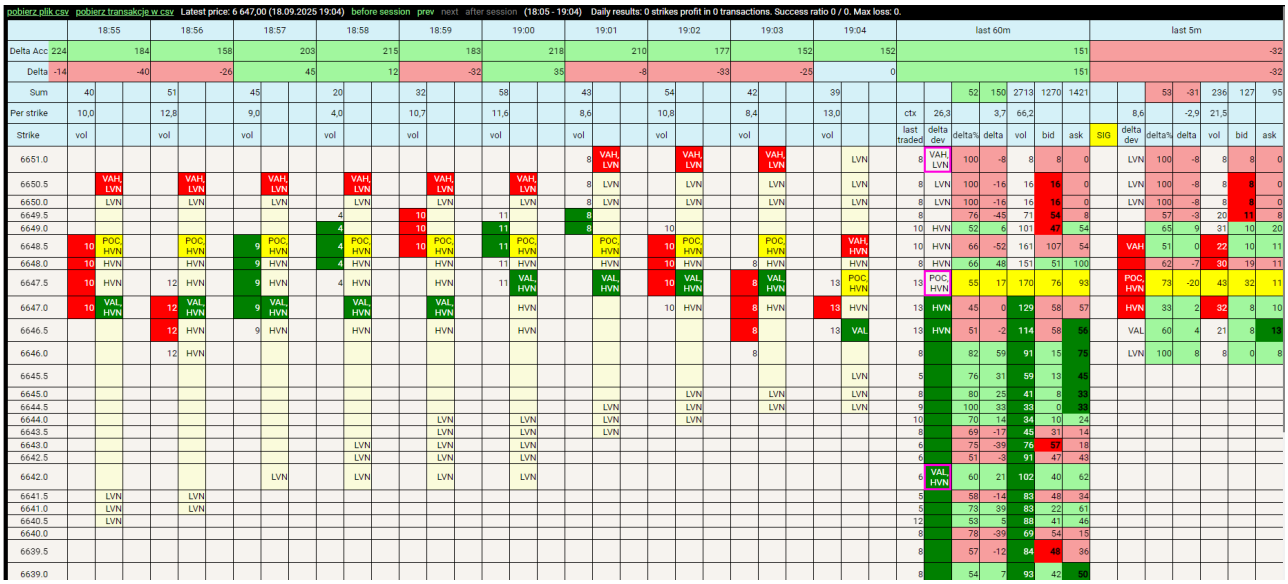


Fig. 4. Minute view 18:55–19:04 with the "last 60m" (18:05–19:04) and "last 5m" (19:00–19:04) columns.

The screenshot shows the last ten minutes and two summary columns on the right. This lets you follow the current action and the wider context at the same time.

Summary rows

Minute	18:55	18:56	18:57	18:58	18:59	19:00	19:01	19:02	19:03	19:04
Delta	−40	−26	+45	+12	−32	+35	−8	−33	−25	0
Delta Acc	184	158	203	215	183	218	210	177	152	152
Sum	40	51	45	20	32	58	43	54	42	39

- **last 60m:** delta +151, volume 2713 (bid 1270, ask 1421), per level: delta 3.7, volume 66.2.
- **last 5m:** delta −32, volume 236 (bid 127, ask 95), per level: delta −2.9, volume 21.5. About 47 per minute on average – the same as over the whole hour (2713 ÷ 60 ≈ 45), so activity is average.

Profile

- **last 60m:** POC 6647.5 (volume 170), VAH 6651.0, VAL 6642.0. Most volume at 6649.0–6646.5 (101–170); a second cluster at 6643.0–6640.5 (76–102); between them a lower-volume zone at 6645.5–6643.5 (33–59).
- **last 5m:** range 6651.0–6646.0, POC 6647.5 (volume 43, delta −20) – sellers were most active exactly at the POC of the last hour.
- **Context-profile column:** POC at 6648.5 from 18:55 to 19:03, moving to 6647.5 at 19:04.

What it means for the trader

- The last hour belonged to buyers (+151 in "last 60m"), but from the 218 peak at 19:00 Delta Acc fell to 152 – the buyers' advantage is fading, and selling has dominated the last 5 minutes.
- Price (6647) is sitting on the POC of the last hour, in the upper half of the value area. This is not a trend reversal yet, just a loss of momentum.

- **Bearish scenario:** a move below 6646.5 with negative delta opens the way through the low-volume zone 6645.5–6643.5 to the second cluster and the 60m VAL (6643–6642).
- **Bullish scenario:** delta turning positive again at 6647.5–6648.5 and Delta Acc rising again – continuation towards VAH 6651.

> **Tip**
> Look at the summary columns (last 60m and last 5m) first – they give the quickest context. Then check whether delta in the minute columns confirms or contradicts that context, and where price is relative to the POC and the value-area edges.

3. One-hour view – the footprint “candle”

		18/17:00						
Delta Acc								-968
Delta								12
Sum		49	11	4132	2050	2062		
Per strike			0,6	206,6				
Strike		delta%	delta	vol	bid	ask	ACC	
6649								
6648	LVN	100	-19	19	19	0	HVN	
6647	LVN	77	-47	85	66	19	HVN	
6646	VAH	74	-90	185	138	47	VAH, HVN	
6645	HVN	65	-100	326	213	113	HVN	
6644		47	-2	283	133	131	HVN	
6643		61	-68	306	187	119	HVN	
6642		60	54	267	106	161		
6641	POC, HVN	57	-58	396	227	169		
6640		53	-18	273	145	127		
6639	HVN	57	51	330	139	190		
6638	HVN	64	92	319	113	205		
6637	VAL, HVN	62	79	322	121	201		
6636		69	119	299	89	209		
6635		58	-36	210	123	86		
6634		51	3	171	83	87		
6633	LVN	57	-12	79	45	33		
6632		53	-7	103	55	48		
6631	LVN	54	7	83	38	45	HVN	
6630	LVN	100	41	41	0	41	POC, HVN	
6629	LVN	100	24	24	0	24	HVN	
6628							HVN	

Fig. 5. The 17:00–18:00 hour (column 18/17:00), 1 pt levels.

An hourly column is equivalent to one H1 candle, but instead of just the OHLC prices it shows the full distribution of volume and delta. The table does not show the open or the close, so the direction of the hour is judged from delta, the volume distribution and what happens in the following intervals – not from the “shape of the candle”.

Summary rows

- **Delta Acc −968** – cumulative day delta up to the end of this hour. Up to this point sellers clearly dominated. This is not the result of this hour alone.
- **Delta +12** – within the hour itself buying and selling almost balanced out.
- **Sum:** volume 4132 (bid 2050, ask 2062).
- **Per strike:** 0.6 (delta) and 206.6 (volume) for each of the 20 levels (6648–6629).

Profile of the hour

POC 6641 (volume 396), VAH 6646, VAL 6637. Volume is concentrated in the middle of the range, with thin ends: 6648–6647 at the top and 6633–6629 at the bottom.

1. **Top (6648–6643):** negative delta at every level (−19, −47, −90, −100, −2, −68), highlighted bid values (66, 138, 213). Sellers aggressively rejected higher prices.
2. **Middle (6642–6637):** POC 6641 (delta −58), with mostly positive delta around it (+54, +51, +92, +79). This is where the market built value; both sides were active.
3. **Bottom (6636–6629):** delta mostly positive or close to zero (+119, −36, +3, −12, −7, +7, +41, +24). At 6630–6629 buying only (bid 0, delta% 100), highlighted ask at 6631–6630 (45, 41). Sellers failed to push price lower.

Overall interpretation

- **Profile shape:** balanced (volume in the middle, thin ends) – an hour of balance, not a trend.
- **Distribution of activity:** sellers active at the top of the range, buyers at the bottom – classic rotation between VAH and VAL.
- **Context:** after a period dominated by sellers (Delta Acc −968), the hour ends with delta close to zero, and at the lowest levels only buyers are trading. This is a sign of exhausted selling pressure (absorption).
- **What happened next:** in the following hour (18/18:00, Fig. 1) delta was +379 and Delta Acc rose to −589. Buyers took the initiative.
- **The ACC column** shows the profile accumulated up to the end of this hour: its POC is at 6630 and its VAH at 6646.

Tips

Treat the 1h view as an H1 candle with a volume breakdown, but judge direction from delta and the following intervals.

Always distinguish Delta (this hour) from Delta Acc (running total).

The POC of the hour is a reference level for the following hours – it is often retested when price comes back.

Delta Acc deeply negative while the hour’s delta is near zero or positive as the low holds – possible absorption (setup DA2).

4. Comparison view – hour, last 60 minutes, whole day

	18/19:00								last 60m						today					
Delta Acc	-622								271						-494					
Delta	-33								271						-623					
Sum		52	-32	235	124	91				54	271	2712	1204	1475		49	-623	40587	20242	19619
Per strike			-5,5	39,3							12,9	129,2					-10,7	699,8		
Strike		delta%	delta	vol	bid	ask	ACC			delta%	delta	vol	bid	ask	ctx	delta%	delta	vol	bid	ask
6651	LVN	100	-14	14	14	0			VAH, LVN	100	-14	14	14	0		55	-115	723	404	288
6650	LVN	100	-14	14	14	0			LVN	100	-27	27	27	0		58	-151	915	533	382
6649		65	15	51	18	33				46	0	168	77	78		57	-164	1011	581	416
6648	VAH	62	-12	51	32	19	HVN		HVN	56	36	291	127	164	HVN	53	-112	1380	739	627
6647	POC, HVN	45	-12	70	32	19	HVN		POC, HVN	53	43	310	123	167	HVN	49	-13	1316	655	641
6646	VAL	58	5	33	14	19	HVN		HVN	55	22	218	97	120	HVN	54	-130	1254	682	552
6645							VAH, HVN			74	49	99	24	74	VAH, HVN	56	-157	1246	701	544
6644							HVN			80	43	71	13	57	HVN	53	88	1114	503	591
6643							HVN			64	-43	144	93	50	HVN	52	-56	1143	595	538
6642									VAL	59	37	187	75	112		55	93	905	405	499
6641										54	12	135	61	73		50	15	919	451	467
6640										55	-17	168	92	75		55	-91	881	486	395
6639										53	11	180	84	95		48	-1	1006	491	490
6638										80	102	168	33	135		65	310	1021	355	665
6637									LVN	68	-17	48	33	15		55	104	830	353	458
6636										60	-18	89	53	35		57	152	703	252	405
6635										63	-29	111	70	40		55	74	642	283	358
6634										52	-6	112	59	53		51	13	555	271	284
6633										56	12	92	39	52		54	-55	600	328	272
6632									LVN	100	53	53	0	53		51	-79	960	498	418
6631							HVN		LVN	100	19	19	0	19	HVN	56	-177	1225	691	513
6630							POC, HVN								POC, HVN	52	-88	1478	777	689

Fig. 6. Current hour (18/19:00), last 60 minutes and the whole day; as of 19:04.

This view puts three time perspectives side by side and lets you quickly judge whether the current action is in line with the day's trend or only a short-term deviation:

- **18/19:00** – the current, incomplete hour; at 19:04 it covers 4 minutes, hence the low volume.
- **last 60m** – the last 60 minutes.
- **today** – the whole day.

Summary rows

Row	18/19:00	last 60m	today
Delta Acc	−622	+271	−494
Delta	−33	+271	−623
Volume (vol)	235	2712	40,587
Per strike (delta / volume)	−5.5 / 39.3	12.9 / 129.2	−10.7 / 699.8

Delta Acc of −622 in the hourly column is a running total: −589 after the 18:00 hour plus −33 in the current minutes. The whole-day delta (−623) is consistent with it.

Profile in each perspective

1. **Current hour (4 minutes):** range 6651–6646, POC 6647 (volume 70), VAH 6648, VAL 6646. Delta slightly negative (−33), selling at 6651–6648.
2. **Last 60 minutes:** POC 6647 (volume 310, delta +43), VAH 6651, VAL 6642. At levels 6646–6632 many highlighted ask values (120, 74, 135, 52, 53) – buyers were actively lifting price from lower levels.
3. **Whole day:** POC 6630 (volume 1478), VAH 6645. At levels 6651–6645 the daily delta is negative (from −112 to −164) – during the day sellers defended these prices.

What it means for the trader

- **Conflicting perspectives:** the day belonged to sellers (−623), the last hour to buyers (+271).
- **Value migrating up:** the day's POC is at 6630, while the POC of the last 60 minutes and of the current hour is at 6647. Price is trading above the daily value area (VAH 6645) – the market is testing acceptance of higher prices.
- **Decision point:** at 6646–6651 selling dominated earlier in the day, and in the current minutes delta is slightly negative again. It is being decided whether the move above daily value will be accepted.

Possible scenarios

- **Acceptance:** price holds above 6645, delta in the following intervals is positive, the hourly POC rises – the rally continues and the daily value area shifts up.
- **Rejection:** a return below 6645 with negative delta – a failed breakout; the target becomes the middle of daily value and the 6630 POC.

Tips

Compare the three columns side by side and look for divergence between the short and the long term.

Green "last 60m" with red "today": buyers are bouncing after a decline. Check whether price breaks above the day's VAH (strength) or stalls below it (just a correction).

Red "last 60m" with green "today": possible exhaustion of the uptrend.

Watch where the POC of the shorter period sits relative to the day's POC – that is the direction of value migration.

The view is especially useful in the second half of the session, when judging whether the day will close in line with the dominant trend.

Part IV. Strategies – the Delta Analyzer decision table

The strategies are collected in a single decision table that applies to all instruments in Delta Analyzer. Each row has a code (DA1–DA12), an activation condition read from the dashboard, an entry method, a stop level and a target. If no row matches the market picture, the decision is: **no entry – stand aside**. That is a valid decision, not a failure of analysis.

Code	Setup	Dir.	Context	Activation condition (dashboard)	Entry	Stop	Target	Decision table v3.2 code
DA1	Trend continuation	L / S	Delta Acc and “last 60m” delta rising in the trend direction, rolling POC migrating	Pullback to the 60m POC or VAL with weak, opposing delta, then an interval with delta in the trend direction	Close of the signal interval	Beyond the pullback extreme + buffer	Nearest HVN in the trend direction	R (intraday variant)
DA2	Absorption after heavy selling	L (S mirrored)	Session Delta Acc deeply negative	Interval at a new low with delta ≈ 0 or positive, buying only at the lowest levels; next interval with positive delta	Close of the confirmation interval	Below the low of the absorption zone	TP1: VAH of the absorption interval TP2: day POC / VAH	X1 / X2 (experim.)
DA3	Support break	S (L mirrored)	Delta Acc and “last 60m” delta falling, rolling POC stepping down	Close below the 60m VAL or HVN with negative delta on the broken levels	Close of the interval below the level	Above the broken level + buffer	Next HVN / POC beyond the LVN	K2 / S2 (intraday variant)
DA4	Range rotation	L and S	Narrow VA, delta flips sign, POC stable	Test of VAL with positive delta (long) or VAH with negative delta (short)	Close of the test interval	Beyond the VA edge (below VAL / above VAH)	POC, then the opposite VA edge	P1 / P2
DA5	Reversal on a delta extreme	L / S	Directional move, delta in the same direction	Extreme delta at a new extreme without follow-through; opposite delta at the same level in the next interval	Close of the interval with opposite delta	Just beyond the extreme	60m POC	X1 / X2 (experim.)
DA6	False breakout	S / L	Price moves outside VAH / VAL	Low volume and opposing delta at the breakout levels; close back inside the VA	Close of the interval inside the VA	Beyond the breakout extreme	POC	N1 / N2
DA7	POC migration (scalping)	L / S	Rolling POC moving step by step, minute delta in the same direction	Pullback to the previous POC and an interval with delta in the migration direction	Close of the signal interval	Beyond the previous POC + buffer	Next level / HVN in the migration direction	R (intraday variant)
DA8	External signal filter	L / S	Signal from another method (pattern, moving averages)	Delta and profile confirm the direction in at least two perspectives (minutes, 60m, day)	Per source method	Per source method	Per source method	–
DA9	Continuation on impulse	L / S	Price above (below) yesterday’s and today’s VA – 2 H1 closes	Impulse: H1 move > 1σ with delta in the same direction	Close of the impulse candle (only if RR ≥ 2)	Below yesterday’s VAH − 0.25σ (long) / above yesterday’s VAL + 0.25σ (short)	TP1: next 5D HVN TP2: 5-session high / low	K1 / K2

Code	Setup	Dir.	Context	Activation condition (dashboard)	Entry	Stop	Target	Decision table v3.2 code
DA10	Retest of new value	L / S	Price above yesterday's VA and inside today's VA (long), or below yesterday's VA and inside today's VA (short)	Test of max(today's VAL, yesterday's VAH) – weak opposing delta on the pullback, delta reaction in the trend direction	H1 close with the reaction	Beyond the tested level + buffer	TP1: next HVN TP2: day high / low	R1 / R2
DA11	Breakout inside old value	L / S	Price inside yesterday's VA, today's VA lower (long) / higher (short)	2 H1 closes above today's VAH (below today's VAL) + impulse	Close of the impulse candle	Below today's VAH (long) / above today's VAL (short) + buffer	TP1: yesterday's VAH / VAL TP2: next HVN	S1 / S2
DA12	Opening gap	L / S	Open (1st-hour VWAP) ≥ 0.75σ outside yesterday's VA; only before 08:00 UTC	H1 close outside the first 2 hours' range, delta > median |H1 delta|, no close back inside yesterday's VA	Close of the signal candle	Beyond the signal candle ± 0.25σ	TP1: next 5D HVN (none → 3σ from entry)	G1 / G2 (experim.)
—	No entry	–	Perspectives conflict or no row matches	–	**Stand aside**	–	–	stand aside

Common rules

Signal interval. The signal is assessed on a closed interval: 1 min for DA4 and DA7 in scalping mode, 5 min or 1 h for DA1–DA3, DA5 and DA6, an H1 candle for DA9–DA12. Entry is at the close of that interval.

Stop. The structural level from the table, offset by a buffer (0.25σ), but never closer than 0.5 × the day's average H1 candle range. The stop is measured from the level, not from the entry price.

RR filter. The target is set by structure (HVN, POC, VA edges). RR is measured from the actual entry price to TP1. If it is below 2.0 (DA2, DA3, DA5, DA6, DA9, DA11, DA12) or 1.5 (DA1, DA4, DA7, DA10 – retests and returns to the POC, where the target is naturally closer), there is no entry.

Time and management. A position lives for at most 8 hours or until the end of the session. Once TP1 is hit, the stop moves to the entry level and the rest runs to TP2.

Restrictions. No entries in the last hour of the market's session or within 30 minutes before major data releases. Re-entry with the same code only after the previous position has been closed. If two codes trigger in the same hour, take the one with the better RR.

Status. The thresholds (buffer, minimum delta, RR) are starting values to be calibrated on CSV-export data – separately for each instrument, because the scale of volume and delta differs. Setups DA2 and DA5 (absorption) and DA12 (opening gap) are treated as experimental – they are logged but not published as recommendations until they have been tested.

Reference levels for DA9–DA12

Setups DA9–DA12 work at session level, on H1 candles – the same way as decision table v3.2 in the daily reports. They use the following concepts:

Yesterday's VA – the value area (about 70% of volume) and POC of the previous full session. Read them by switching the view to the previous session (prev) or from the CSV export.

Today's VA – the value area of the current session (today column). It is treated as valid from 08:00 UTC; before that only DA4 (return to POC) and DA12 (opening gap) apply.

Price state relative to the VA – ABOVE: two consecutive H1 closes above VAH; BELOW: two consecutive H1 closes below VAL; IN: inside the VA. A single break is a test, not acceptance.

5D profile – composite profile of the last five sessions; the source of HVNs and LVNs for targets and stops.

σ – standard deviation of the instrument's hourly (H1) moves; **buffer** = 0.25σ.

Impulse – a closed H1 candle with a move larger than 1σ and delta in the direction of the move.

Median |H1 delta| – the typical hourly delta over recent sessions; the signal-strength threshold in DA12 and the "opposing delta" threshold in absorption setups.

Comparison with decision table v3.2

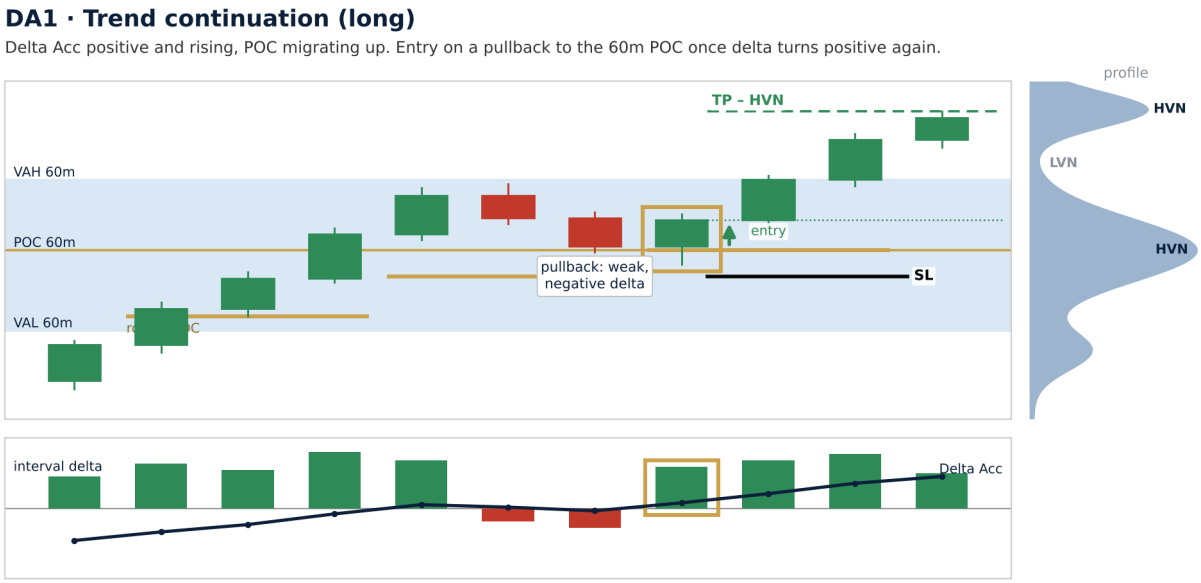
v3.2 code	Setup	Delta Analyzer equivalent
K1 / K2	Continuation on impulse	DA9 (DA3 – intraday variant for shorts)

v3.2 code	Setup	Delta Analyzer equivalent
R1 / R2	Retest of new value	DA10 (DA1 and DA7 – intraday variants)
S1 / S2	Breakout inside old value	DA11
N1 / N2	Failed breakout	DA6
X1 / X2	Absorption (experimental)	DA2, DA5
P1 / P2	Return to POC	DA4
G1 / G2	Opening gap (experimental)	DA12
—	No entry – stand aside	the “No entry” row

DA8 (filtering signals from other methods) has no equivalent in table v3.2 – it is a rule for using the tool rather than a separate setup.

Every diagram is built the same way: interval candles on a value-area background (blue – last 60 minutes, beige – day), the volume profile with HVNs and LVNs on the right, and interval delta (bars) and Delta Acc (line) underneath. The gold frame marks the signal interval. The arrow is the entry (green – long, red – short), the black line is the SL and the dashed line is the target (TP). In diagrams DA9–DA12 the candles are hourly (H1), the blue zone is yesterday's VA, the beige zone is today's VA, and the profile on the right is the 5D profile. The diagrams are illustrative – they do not depict a specific session.

DA1 · Trend continuation



Signal: Delta Acc positive and rising, "last 60m" delta in agreement, rolling POC moving up. Price pulls back to the 60m POC or VAL on weak, negative delta, and the next interval closes with positive delta. For a downtrend – the reverse.

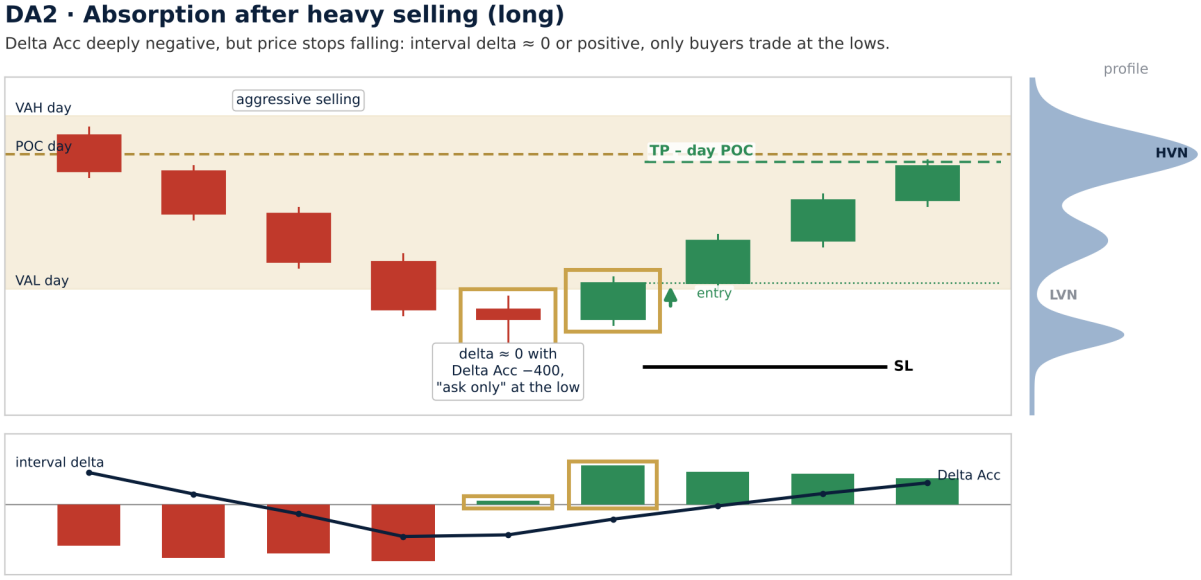
Interpretation: Buyers keep taking over successive levels; the pullback has no seller support.

Action: Long at the close of the signal interval. Stop below the pullback low with a buffer. Target: the nearest HVN above.

Invalidation: An interval closing below the 60m VAL with negative delta.

Example: III.2 – "last 60m" delta +151, but Delta Acc falling since 19:00 (218 → 152). The trend is there but weakening – a reason for caution, not for a new entry.

DA2 · Absorption after heavy selling



Signal: Delta Acc deeply negative, but price stops falling: the interval at the new low has delta near zero or positive, and at the lowest levels buying dominates (or is the only activity). The next interval closes with positive delta.

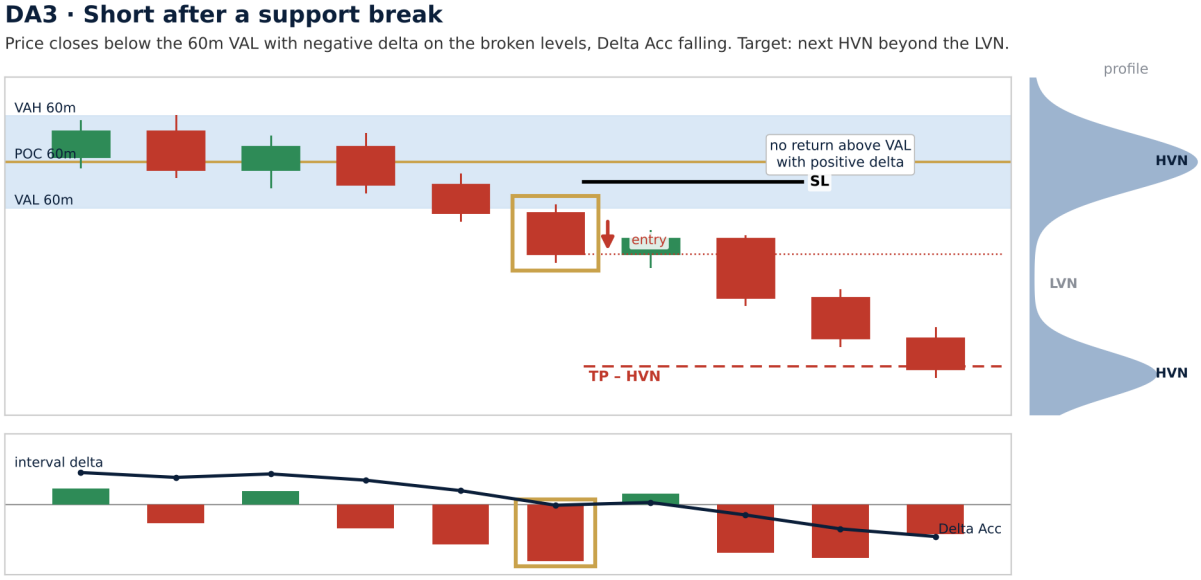
Interpretation: Supply is being absorbed – sellers cannot push price any lower.

Action: Long at the close of the confirmation interval. Stop below the low of the absorption zone. TP1: VAH of the absorption interval, TP2: the day's POC or VAH.

Invalidation: A new low below the absorption zone with negative delta.

Example: III.3 – 17:00 hour: Delta Acc −968, hour delta +12, buying only at 6630–6629. In the following hour delta was +379.

DA3 · Short after a support break



Signal: Price closes below the VAL or an HVN of the last 60 minutes, minute columns show negative delta on the broken levels, Delta Acc is falling and the rolling POC is stepping down.

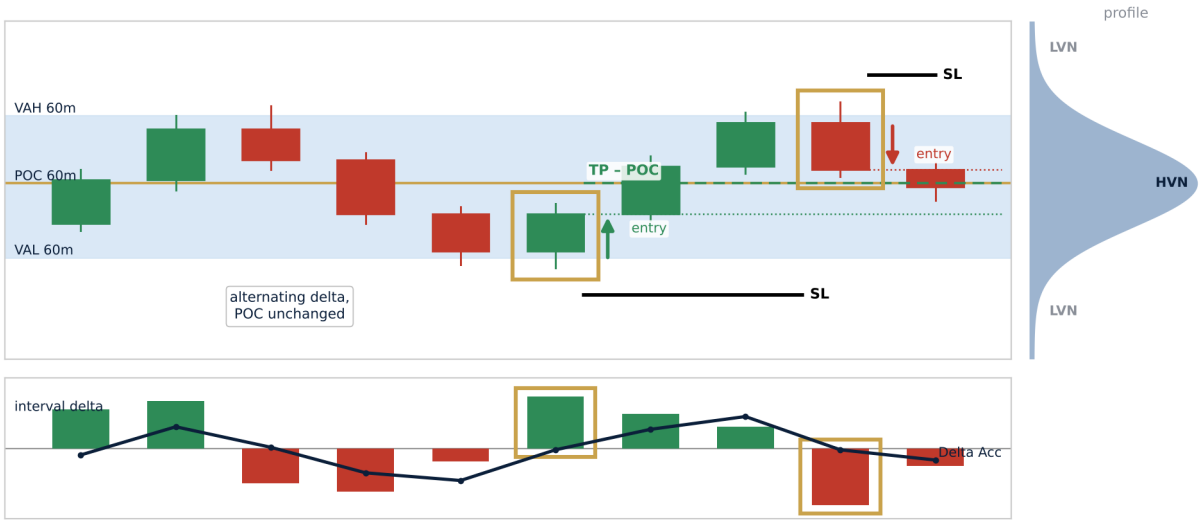
Interpretation: Sellers have taken control; support was not defended.

Action: Short at the close of the interval below the broken level. Stop above that level with a buffer. Target: the next volume cluster (HVN or POC) below – price usually moves through an LVN quickly.

Invalidation: A return above the broken level with positive delta.

Example: III.2 (scenario) – a move below 6646.5 with negative delta would open the way through the low-volume zone 6645.5–6643.5 to 6643–6642.

DA4 · Range trading (rotation)



Signal: Narrow value area, delta flipping sign from interval to interval, stable POC, balanced profile. A test of VAL with positive delta or a test of VAH with negative delta.

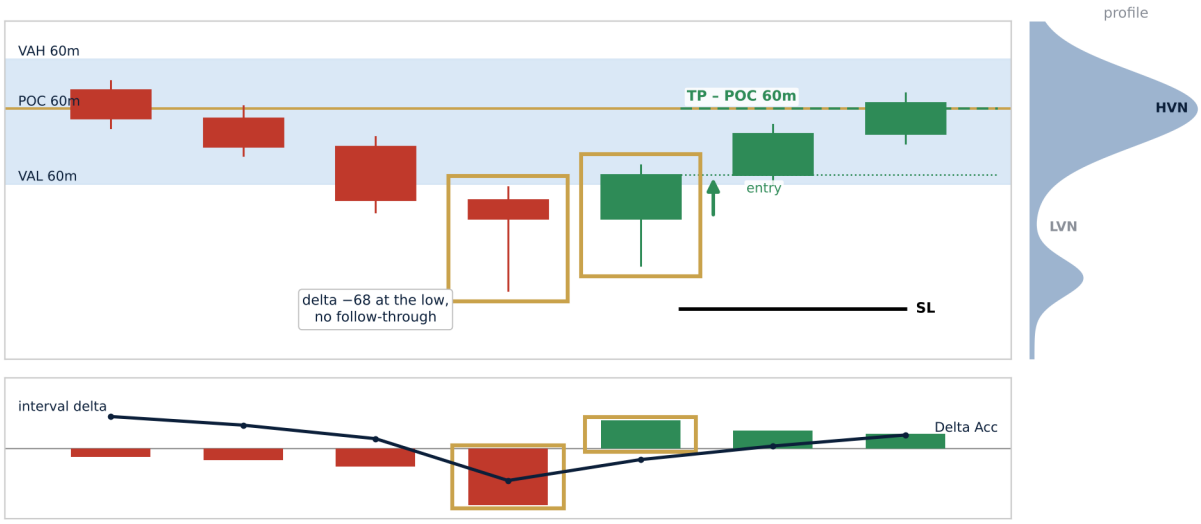
Interpretation: The market is in balance; neither side has an edge.

Action: Long at VAL or short at VAH at the close of the test interval. Stop beyond the value-area edge. Target: POC, then the opposite edge.

Invalidation: A move out of the value area with delta in the breakout direction and volume building outside it.

Example: III.1 – rotation within 6640.5–6643.0 with delta +44 / −8 / +12 / −26. III.3 – 17:00 hour: sellers at the top, buyers at the bottom, delta +12.

DA5 · Reversal on a delta extreme



Signal: Extremely negative delta at a new low (or extremely positive at a new high), but price does not follow through, and in the next interval delta of the opposite sign appears at the same level.

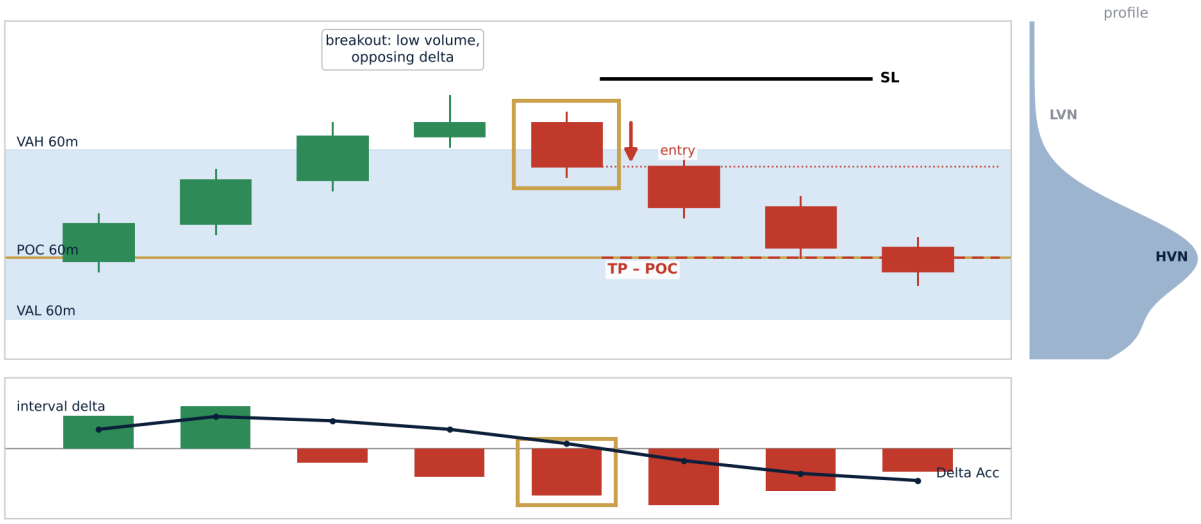
Interpretation: The aggressive side has been absorbed – delta/price divergence.

Action: Position in the reversal direction at the close of the interval with opposite delta. Stop just beyond the extreme. Target: 60m POC.

Invalidation: A new extreme with delta in the direction of the prior move.

Example: III.3 – at the lowest levels of the 17:00 hour (6631–6629) there is no more selling despite the deeply negative Delta Acc.

DA6 · False breakout



Signal: Price moves beyond VAH or VAL, but volume at the breakout levels is low and delta opposes the breakout. The interval closes back inside the value area.

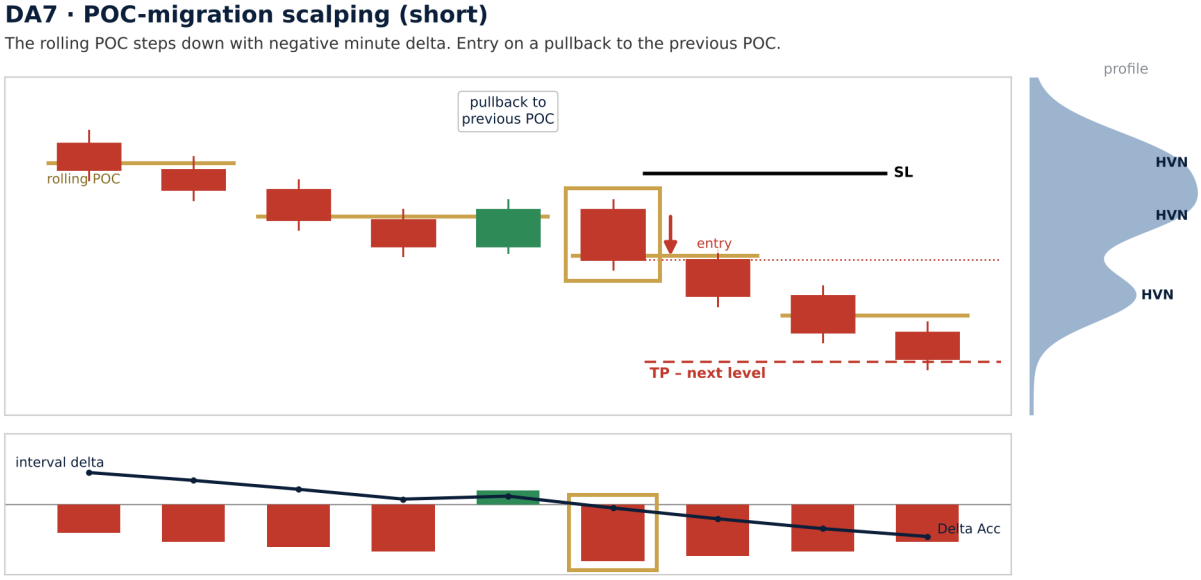
Interpretation: No acceptance of new prices – large participants are not supporting the move.

Action: Do not trade in the breakout direction. Opposite position at the close of the interval inside the VA. Stop beyond the breakout extreme. Target: POC.

Invalidation: Price builds volume outside the value area (a new POC) with delta in the breakout direction.

Example: III.4 – price above the day's VAH (6645). If delta at 6646–6651 stays negative and price returns below 6645, the breakout will prove false; the target will be the day's POC at 6630.

DA7 · POC-migration scalping



Signal: In the minute view the rolling POC moves consistently in one direction with delta of successive minutes in agreement. Price pulls back to the previous POC, then an interval closes with delta in the migration direction.

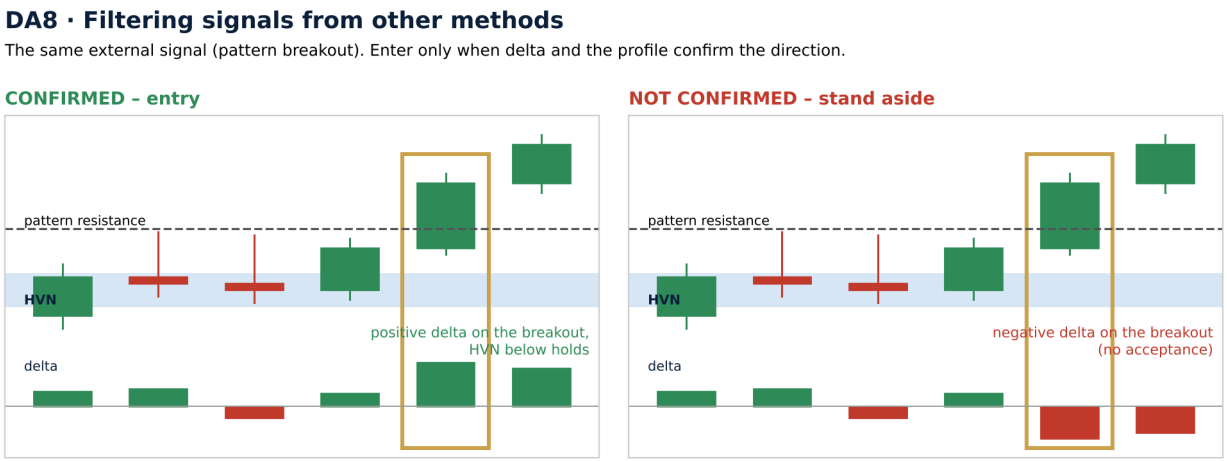
Interpretation: The market is accepting new levels – an intraday mini-trend.

Action: Position in the migration direction at the close of the signal interval. Stop beyond the previous POC with a buffer. Target: the next level or HVN in the migration direction.

Invalidation: The POC returns to the previous level or minute delta changes sign.

Example: III.2 – context POC 6648.5 (18:55–19:03) → 6647.5 (19:04) with negative delta in three consecutive minutes. A single shift is only a first signal – migration needs further steps.

DA8 · Filtering signals from other methods

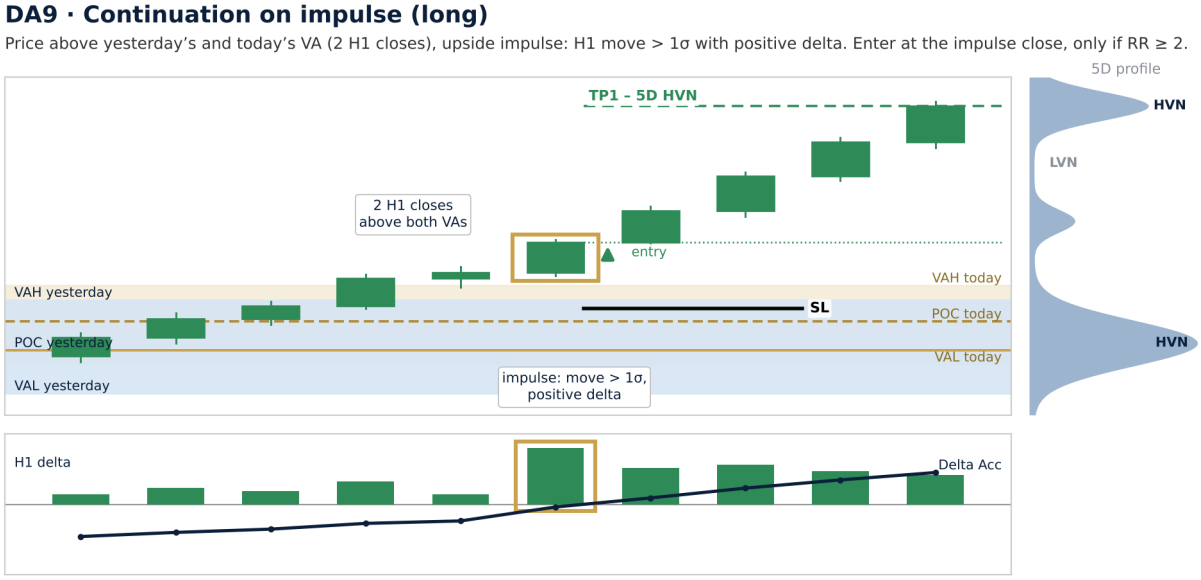


Signal: Your technical setup (e.g. a pattern breakout, a moving-average crossover) appears on a classic chart.

Interpretation: Delta Analyzer acts as a filter that rejects some false signals. The best conditions occur when delta, volume and profile structure (POC, HVN) point in the same direction across several time perspectives.

Action: Enter only when the dashboard confirms the direction with delta and volume – e.g. an upside breakout with positive delta and an HVN holding below. Without confirmation: stand aside.

DA9 · Continuation on impulse



Signal: Price is above yesterday's VA and above today's VA – confirmed by two consecutive H1 closes. An impulse appears: an H1 candle with a move larger than 1σ and positive delta. For a short – the reverse: below both VAs, downside impulse with negative delta.

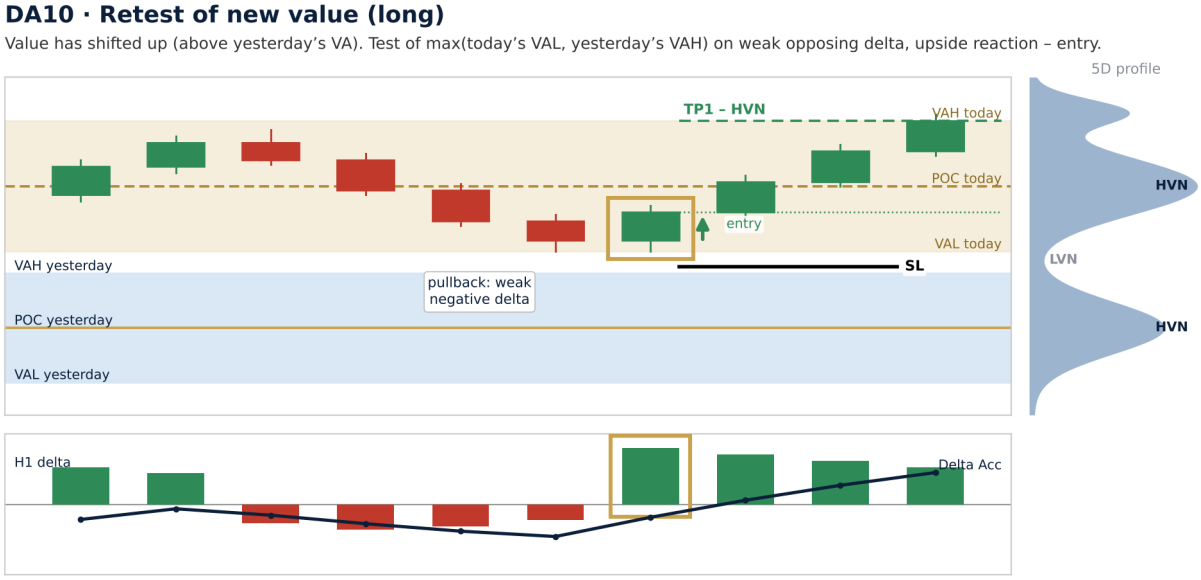
Interpretation: The market has accepted higher prices and is building new value above yesterday's, and delta confirms the buyers' initiative.

Action: Long at the close of the impulse candle, but only if RR to TP1 is at least 2. Stop below yesterday's VAH − 0.25σ. TP1: the next HVN of the 5D profile, TP2: the highest high of the last 5 sessions. Typical mistake: entering on the third or fourth impulse candle, far from the level – the stop then has to be far away and RR drops below 2.

Invalidation: A return into today's VA – an H1 close below today's VAH.

Example: III.4 (acceptance scenario) – price above the day's VAH at 6645. A full DA9 signal would also require price above the previous session's VA and an impulse candle.

DA10 · Retest of new value



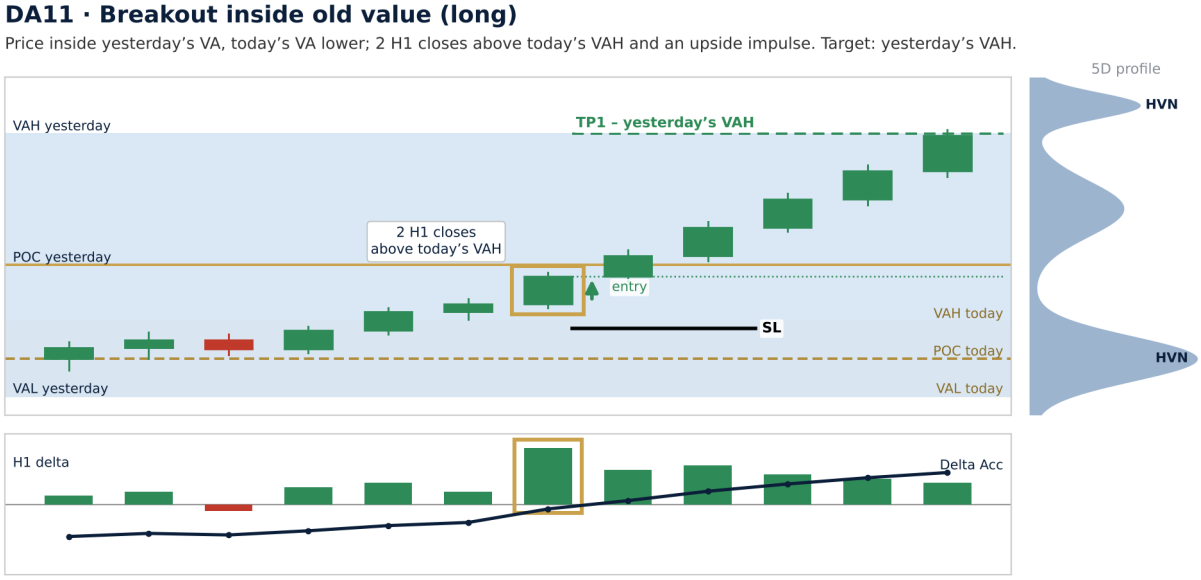
Signal: Value has shifted: price is above yesterday's VA and inside today's VA. Price pulls back to the edge of the new value – the higher of today's VAL and yesterday's VAH – on weak, opposing delta and reacts with delta in the trend direction. For a short – the reverse: below yesterday's VA, a test of the lower of today's VAH and yesterday's VAL.

Interpretation: The market is defending the new value; the pullback has no support from the other side. DA1 and DA7 apply the same logic on minutes and the last 60 minutes, while DA10 works at session level.

Action: Long at the close of the H1 candle with the reaction. Stop below the tested level with a buffer. TP1: next HVN, TP2: day high. Minimum RR 1.5.

Invalidation: An H1 close below the tested level with opposing delta – no longer a retest but the start of a failed breakout (DA6).

DA11 · Breakout inside old value



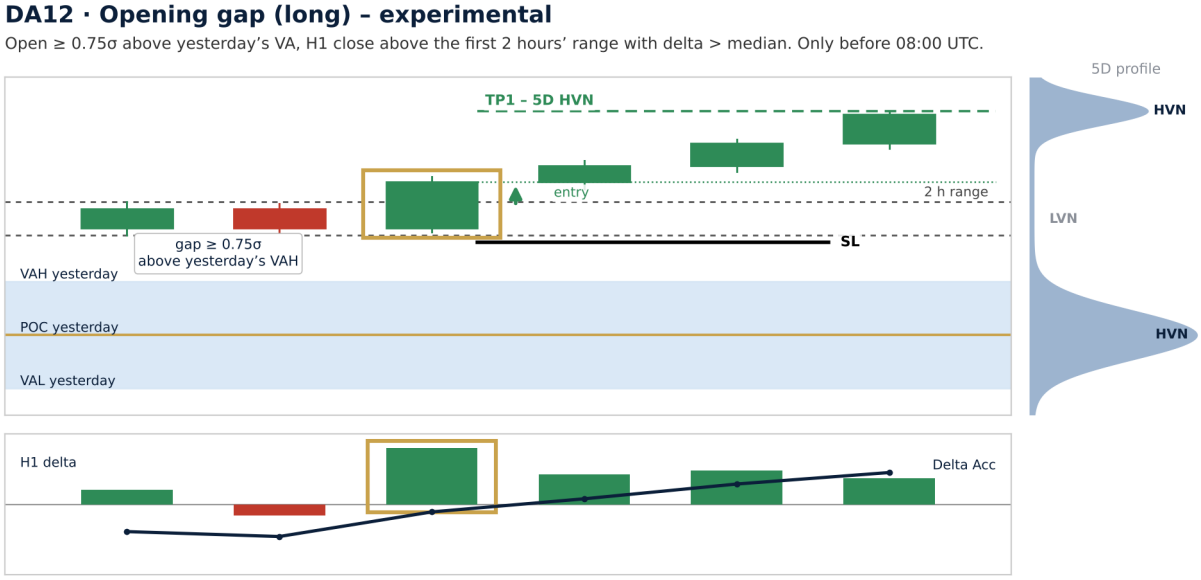
Signal: Price is inside yesterday's VA, while today's value is building lower – in the lower part of yesterday's. Two H1 closes above today's VAH and an upside impulse. For a short: today's VA higher, two closes below today's VAL and a downside impulse.

Interpretation: The market rejects the day's lower prices and moves back into yesterday's value; the natural target is its opposite edge.

Action: Long at the close of the impulse candle. Stop below today's VAH with a buffer. TP1: yesterday's VAH, TP2: the next HVN above. Enter only if at least 2 × the risk remains to yesterday's VAH.

Invalidation: A return below today's VAH with negative delta.

DA12 · Opening gap (experimental)



Signal: The session opens with a gap: the first-hour VWAP is at least 0.75σ above yesterday's VA (for a short – below). An H1 candle closes above the range of the first two hours of the session with delta greater than the median |H1 delta|, and price has not closed back inside yesterday's VA.

Interpretation: The gap is being accepted – the market continues in its direction instead of filling it.

Action: Long at the close of the signal candle, only before 08:00 UTC (before today's VA becomes valid). Stop below the signal candle − 0.25σ. TP1: next 5D HVN; if there is none – 3σ from entry. Minimum RR 2.0. Experimental setup: it is logged but not published as a recommendation.

Invalidation: An H1 close back inside yesterday's VA – a failed gap. The return-to-POC setup (DA4) then becomes active, with a second target at the opposite edge of yesterday's VA.

Part V. Summary

Delta Analyzer shows not only where price is moving, but also at which levels trading takes place and which side has the advantage there. The key reading rules:

1. Distinguish the interval delta (Delta) from the cumulative delta (Delta Acc) – they carry different information.
2. Start with the context (today, last 60m), and only then drill down to minutes.
3. An empty level means no trading, not an LVN.
4. Where price sits relative to the POC and the value area says more than the colour of the cells.
5. The direction of POC migration across time perspectives shows where the market is accepting prices.
6. Test every strategy on historical data and always apply its invalidation condition.

Practise on historical views, compare your reads with what happened in the following intervals, and write down your conclusions. Over time the colours, POC migrations and delta changes will become as easy to read as classic candles.

Glossary

Absorption – a situation where the aggressive side (e.g. sellers) cannot move price because its orders are taken by the passive side.

Delta – ask volume minus bid volume in an interval or at a level.

Delta Acc – cumulative delta for the current day.

delta% – share of the dominant side in a level's volume.

Footprint – a candle split into price levels, with volume and delta at each.

HVN / LVN – high-volume cluster / low-volume area in a profile.

POC migration – the shift of the highest-volume level over time or across perspectives.

POC – the level with the highest volume in a period.

Volume profile – the distribution of volume across price levels in a period.

VAH / VAL – upper / lower edge of the value area (about 70% of volume).