MASTER METHODOLOGY ENCYCLOPEDIA

Volume Profile Scanner

Volume 1 · Classical Volume Profile / Market Profile / Volume Distribution · VP-001 to VP-040

The opening volume of the Volume Profile Scanner. Forty methodologies covering classical volume profile (POC, VA, HVN, LVN), Steidlmayer's Market Profile (TPO, IB, single prints, P/b shape, day types), volume-distribution methodologies (delta, footprint, absorption), and composite VP signals including the VP Encyclopedia Capstone (VP-040).

ENROLLED-STUDENT EDITION

ABOUT THIS VOLUME

Volume Profile Scanner Volume 1

This is Volume 1 of the Volume Profile Scanner category in the Master Methodology Encyclopedia. Forty methodologies, codes VP-001 to VP-040. Every methodology in the standard eight-section encyclopedia template.

SCOPE

- **Section A — Classical Volume Profile (VP-001 to VP-010)** — POC, VAH, VAL, HVN, LVN, naked POC.
- **Section B — Market Profile / TPO (VP-011 to VP-020)** — Steidlmayer's original method, IB, day types.
- **Section C — Volume Distribution (VP-021 to VP-030)** — Delta, cumulative delta, footprint, climax, dry-up.
- **Section D — Composite VP (VP-031 to VP-040)** — POC migration, Wyckoff + VP, master composite (VP-040).

COMPLIANCE

Every methodology is presented as education, not advice. All examples are anonymised, use a 30-day minimum data lag, and avoid specific securities. No methodology is presented as a real-time signal, recommendation, or model portfolio.

HOW TO READ

Each methodology follows the uniform eight-section template (Markets → Diagram → Formula → Formula Note → Parameters → Interpretation → Signal → Example → Mistakes → Timeframes). Use the consistent structure to compare methodologies by jumping directly to the section you need.

VP-001 · POC (Point of Control)

Classical VP
Foundation - VP fundamentals

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
POC = price level with highest traded volume in profile period
```

4 · FORMULA NOTE

POC (J. Peter Steidlmayer, market profile origin) marks the price most accepted by participants during the profile period.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; POC (Point of Control) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.

- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-002 · Value Area High (VAH)

Classical VP
Foundation - VA boundary

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
VAH = upper boundary of price range containing X% of profile volume (typically 70%)
```

4 · FORMULA NOTE

VAH is the upper boundary of the Value Area; price moves above VAH often reject back into VA.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Value Area High (VAH) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-003 · Value Area Low (VAL)

Classical VP
Foundation - VA boundary

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
VAL = lower boundary of price range containing X% of profile volume
```

4 · FORMULA NOTE

VAL is the lower boundary; price moves below often reject back into VA — symmetric to VAH.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Value Area Low (VAL) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-004 · High Volume Node (HVN)

Classical VP
Foundation - Volume cluster

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
HVN = local maximum in volume distribution (above-average traded volume)
```

4 · FORMULA NOTE

HVN marks structural support/resistance; price often consolidates near HVNs.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; High Volume Node (HVN) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-005 · Low Volume Node (LVN)

Classical VP
Foundation - Volume gap

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
LVN = local minimum in volume distribution (below-average traded volume)
```

4 · FORMULA NOTE

LVN marks structural transitions; price often moves quickly through LVNs.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Low Volume Node (LVN) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-006 · Composite Volume Profile (CVP)

Classical VP
Stage 2 - Multi-period

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
CVP = volume profile aggregated across N consecutive periods
```

4 · FORMULA NOTE

Composite profiles smooth single-period noise and reveal longer-term structure.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Composite Volume Profile (CVP) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

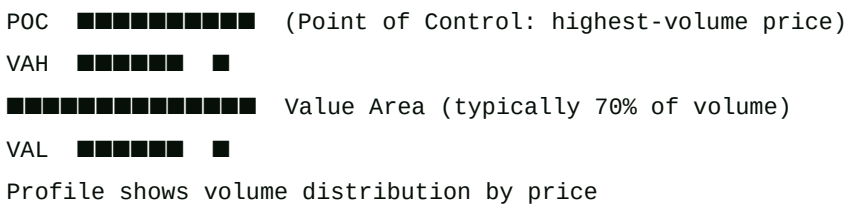
VP-007 · Volume Profile by Time-of-Day

Classical VP
Stage 3 - Intraday VP

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM



3 · FORMULA

```
VP by ToD = volume distribution conditioned on time-of-day window
```

4 · FORMULA NOTE

Intraday VP reveals how volume accepts price differently across session segments.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Volume Profile by Time-of-Day fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-008 · Session VP Open Above/Below VAH

Classical VP
Stage 2 - Open-relative

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Open above prior session VAH = bullish gap; open below VAL = bearish gap
```

4 · FORMULA NOTE

Opening relative to prior session's VA defines initial regime bias for current session.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Session VP Open Above/Below VAH fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.

- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-009 · Session VP Inside/Outside Value

Classical VP
Stage 2 - In-value detection

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Trading inside prior VA = balanced day; outside = trend day
```

4 · FORMULA NOTE

Whether current price is inside or outside prior session's VA classifies day type.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Session VP Inside/Outside Value fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-010 · Naked POC (Untouched POC)

Classical VP
Stage 2 - Magnet level

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Naked POC = prior session POC not touched by subsequent price action
```

4 · FORMULA NOTE

Untouched prior POCs act as magnets; price often returns to fill them.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Naked POC (Untouched POC) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-011 · TPO Profile (Market Profile)

Market profile
Foundation - TPO

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
TPO = Time-Price-Opportunity letter at each 30-min interval per price level
```

4 · FORMULA NOTE

Steidlmayer's original Market Profile used letters for each 30-min interval; modern adaptations show TPO counts per price level.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; TPO Profile (Market Profile) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.

- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-012 · Initial Balance (IB)

Market profile
Foundation - IB

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
IB = price range during first 60 minutes of session
```

4 · FORMULA NOTE

Initial Balance defines the early-session range; subsequent breaks classify day type.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Initial Balance (IB) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-013 · IB Extension

Market profile
Stage 2 - IB break

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
IB Extension = price extending above IB high or below IB low
```

4 · FORMULA NOTE

IB extensions classify trend days vs balanced days; extension direction is biased.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; IB Extension fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-014 · Single Print (Range Extension)

Market profile
Stage 2 - Single TPO

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Single Print = price level with only 1 TPO in the profile
```

4 · FORMULA NOTE

Single prints reveal price levels accepted by only one 30-min window — fast-move structural levels.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Single Print (Range Extension) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-015 · Double Distribution Day

Market profile
Stage 2 - DD day

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
DD = profile shows two distinct value areas separated by a low-volume zone
```

4 · FORMULA NOTE

Double-distribution days reveal two acceptance zones, often around structural levels.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Double Distribution Day fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-016 · P-shape Profile

Market profile
Stage 2 - P-shape

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
P-shape = profile widest at top, narrows toward bottom
```

4 · FORMULA NOTE

P-shape indicates morning push, afternoon drift; common Indian-equities pattern.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; P-shape Profile fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-017 · b-shape Profile

Market profile
Stage 2 - b-shape

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
b-shape = profile widest at bottom, narrows toward top
```

4 · FORMULA NOTE

b-shape (mirror of P-shape) indicates morning drift, afternoon push.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; b-shape Profile fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-018 · Neutral-Extreme Day

Market profile
Stage 3 - Neutral-X

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Neutral-Extreme = IB break in one direction, then break in other direction late
```

4 · FORMULA NOTE

Neutral-extreme days are the most volatile; both buyers and sellers fail to control.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Neutral-Extreme Day fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-019 · Trend Day

Market profile
Foundation - Trend day

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Trend day = open near one extreme, close near the other; minimal IB extension reverse
```

4 · FORMULA NOTE

Trend days are the highest-conviction directional days; identification in first 90 minutes is key.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Trend Day fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-020 · Inside Day (Profile)

Market profile
Stage 2 - Inside day

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Inside day = profile entirely contained within prior day's range
```

4 · FORMULA NOTE

Inside days mark contraction; subsequent breakout direction is often informative.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Inside Day (Profile) fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-021 · Volume Delta Cross

Volume distribution
Stage 3 - Delta

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Delta = aggressive buy volume - aggressive sell volume; Cross zero = direction shift
```

4 · FORMULA NOTE

Volume delta requires order-flow data; cross of zero marks aggressive participant shift.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Volume Delta Cross fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-022 · Cumulative Delta Cross

Volume distribution
Stage 3 - Cum delta

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Cum Delta = running sum of session delta; Cross prior-session high or low
```

4 · FORMULA NOTE

Cumulative delta crossing prior extremes confirms session-level momentum shift.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Cumulative Delta Cross fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-023 · Delta Divergence

Volume distribution
Stage 3 - Delta div

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Price new high without delta new high = bearish divergence
```

4 · FORMULA NOTE

Delta divergence flags momentum exhaustion before price reversal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Delta Divergence fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-024 · Volume Footprint Absorption

Volume distribution
Stage 3 - Absorption

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Absorption = high aggressive volume on one side without price movement
```

4 · FORMULA NOTE

Footprint absorption reveals strong opposing interest; precedes price reversal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Volume Footprint Absorption fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-025 · Stacked Imbalance

Volume distribution
Stage 3 - Stacked imb

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Stacked Imbalance = N consecutive price levels with one-side volume dominance
```

4 · FORMULA NOTE

Stacked imbalances confirm directional aggression; institutional execution signature.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Stacked Imbalance fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-026 · Iceberg Detection

Volume distribution
Stage 3 - Iceberg

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Iceberg = repeated large prints at single price level despite displayed small size
```

4 · FORMULA NOTE

Icebergs hide institutional size; detection via repeated execution is a structural signal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Iceberg Detection fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-027 · Volume-Weighted Bid/Ask Imbalance

Volume distribution
Stage 3 - VW imb

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
VW imbalance = (bid volume - ask volume) / total volume
```

4 · FORMULA NOTE

Volume-weighted bid/ask imbalance over a window reveals directional conviction.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Volume-Weighted Bid/Ask Imbalance fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.

- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-028 · High-Volume Reversal Bar

Volume distribution
Stage 2 - Reversal bar

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Reversal bar = high-volume bar at structural level with strong rejection wick
```

4 · FORMULA NOTE

High-volume reversal bars at structural levels are highest-conviction reversal candles.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; High-Volume Reversal Bar fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-029 · Volume Climax

Volume distribution
Stage 2 - Climax

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Climax = volume > 3*SMA(Volume, 50) with full-range bar
```

4 · FORMULA NOTE

Volume climaxes mark trend exhaustion; subsequent reversal is common.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Volume Climax fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-030 · Volume Dry-up

Volume distribution
Stage 2 - Dry-up

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Dry-up = volume < 0.5*SMA(Volume, 50) for 5+ consecutive bars
```

4 · FORMULA NOTE

Volume dry-ups precede breakouts; lack of selling reveals accumulation.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Volume Dry-up fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-031 · POC Migration Pattern

Composite VP
Stage 3 - POC over time

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
POC migration = sequence of POCs across consecutive periods showing direction
```

4 · FORMULA NOTE

POC migration over multiple periods reveals directional bias of participants.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; POC Migration Pattern fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-032 · VA Migration with HVN Confirmation

Composite VP
Stage 3 - Composite

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
VA migration + HVN at new VAH/VAL = high-conviction trend signal
```

4 · FORMULA NOTE

Value Area migration confirmed by HVN formation at new boundaries is institutional-grade signal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; VA Migration with HVN Confirmation fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.

- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-033 · Auction Failure Pattern

Composite VP
Stage 3 - Auction theory

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Auction failure = breakout above VAH followed by re-entry into VA
```

4 · FORMULA NOTE

Auction-theory failure pattern: broken VA boundaries that fail to hold reveal absent commitment.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Auction Failure Pattern fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

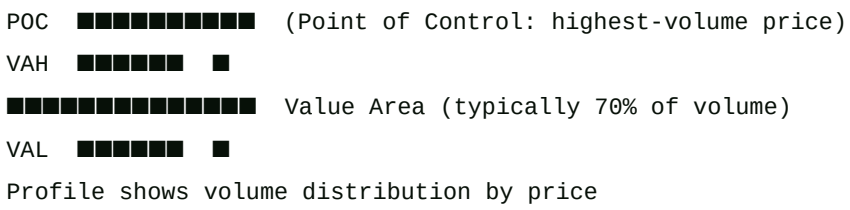
VP-034 · Wyckoff Spring at VAL

Composite VP
Stage 3 - Wyckoff + VP

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM



3 · FORMULA

```
Spring = false break below VAL with rapid recovery
```

4 · FORMULA NOTE

Wyckoff spring concept applied at VAL: false breakdown that traps shorts before reversal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Wyckoff Spring at VAL fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-035 · Wyckoff Upthrust at VAH

Composite VP
Stage 3 - Wyckoff + VP

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Upthrust = false break above VAH with rapid rejection
```

4 · FORMULA NOTE

Wyckoff upthrust at VAH: false breakout that traps longs before reversal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Wyckoff Upthrust at VAH fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-036 · Volume-Weighted Anchored VWAP at POC

Composite VP
Stage 3 - AVWAP composite

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Composite: AVWAP from key swing + POC alignment
```

4 · FORMULA NOTE

AVWAP from major pivot aligned with POC marks structurally-significant institutional level.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Volume-Weighted Anchored VWAP at POC fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.

- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-037 · Multi-Session POC Cluster

Composite VP
Stage 3 - POC cluster

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Cluster = 3+ consecutive sessions with POCs within tight range
```

4 · FORMULA NOTE

Multi-session POC clusters reveal long-term acceptance zones; equilibrium price.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Multi-Session POC Cluster fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-038 · Volume Profile + Market Profile Confluence

Composite VP
Stage 3 - Dual confluence

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Confluence = VP HVN + MP single-print zone agreement
```

4 · FORMULA NOTE

Volume profile and market profile pointing to same level produce highest-conviction structural read.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Volume Profile + Market Profile Confluence fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.

- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-039 · VP Master Score

Composite VP
Stage 3 - Master composite

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Master Score = weighted sum of 8 VP indicator outputs
```

4 · FORMULA NOTE

Master composite VP score >70 = institutional-grade conviction; >85 = severe acceptance/rejection extremes.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; VP Master Score fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.

- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.

VP-040 · Volume Profile Encyclopedia Capstone

Composite VP
Stage 3 - Final composite

1 · MARKETS

Liquid equities, futures, FX with reliable volume data; less reliable on illiquid instruments.

2 · DIAGRAM

```
POC  ■■■■■■■■■■  (Point of Control: highest-volume price)
VAH  ■■■■■■  ■
■■■■■■■■■■■■■■  Value Area (typically 70% of volume)
VAL  ■■■■■■  ■
Profile shows volume distribution by price
```

3 · FORMULA

```
Capstone = composite of all VP-001 to VP-039 + cross-scanner confirmation (CR, IS, CS, RB, BL, BR)
```

4 · FORMULA NOTE

Final VP capstone integrates all VP methodologies plus cross-scanner confirmation. The architectural top of Volume Profile Volume 1.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Profile aggregation period
Value Area %	70%	60%-80%	VA volume threshold
Source	HLC/3	HLC3/Typical	Price source
Volume	Total	Total/Up-Down	Volume aggregation

6 · INTERPRETATION

- POC marks the price most accepted by participants during the profile period.
- Value Area boundaries (VAH, VAL) are structural levels for the next session.
- Profile shape (P, b, double-distribution, balanced) reveals participant behaviour.
- Pair with regime context for trade signals.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Volume support on the cross bar.
- Higher-timeframe regime aligned.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index; Volume Profile Encyclopedia Capstone fired during a regime transition with confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.

- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

RECOMMENDED TIMEFRAMES

Daily and weekly profiles primary; 4H and 1H for active intraday.