MASTER METHODOLOGY ENCYCLOPEDIA

Volume Profile Scanner

Volume 2 · Order Flow / Footprint / Cumulative Delta / Liquidity · VP-041 to VP-080

Forty methodologies covering order-flow and footprint deep dive — aggressive vs passive flow (10), footprint chart reading (10), cumulative delta variations (10), and liquidity engineering (10). Each methodology requires Level 2 market data or footprint-chart access; most useful in liquid futures, equity index futures, and top-tier cash equities.

ENROLLED-STUDENT EDITION

ABOUT THIS VOLUME

Volume Profile Scanner Volume 2

This is Volume 2 of the Volume Profile Scanner category in the Master Methodology Encyclopedia. Forty methodologies, codes VP-041 to VP-080. Every methodology in the standard eight-section encyclopedia template.

SCOPE

- **Section A — Aggressive vs Passive Flow (VP-041 to VP-050)** — Imbalance, absorption, cluster, divergence, climactic.
- **Section B — Footprint Chart Reading (VP-051 to VP-060)** — In-bar POC, stacked imbalance, exhaustion, climax patterns.
- **Section C — Cumulative Delta Variations (VP-061 to VP-070)** — Standard, anchored, multi-session, slope, magnitude.
- **Section D — Liquidity Engineering (VP-071 to VP-080)** — Stop hunts, pool detection, iceberg, spoofing, vacuum.

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-041 · Aggressive Buy Imbalance

Aggressive flow
Stage 3 - Aggressive flow

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
AggressiveBuy = market orders hitting ask; Imbalance = AggressiveBuy / TotalVolume > 0.6
5
```

4 · FORMULA NOTE

Aggressive buying via market orders signals participants willing to pay the spread for immediate fills. Imbalance > 65% over a bar marks directional aggression.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Aggressive Buy Imbalance fired during a regime transition with structural confluence. (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'.

- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-042 · Aggressive Sell Imbalance

Aggressive flow
Stage 3 - Aggressive flow

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
AggressiveSell = market orders hitting bid; Imbalance > 0.65 reveals selling aggression
```

4 · FORMULA NOTE

Mirror of VP-041. Aggressive selling at structural support is high-conviction breakdown signal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Aggressive Sell Imbalance fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-043 · Passive Absorption (Buy-Side)

Passive flow
Stage 3 - Absorption

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Aggressive selling absorbed without price drop; bid-side passive size > 5x average
```

4 · FORMULA NOTE

Passive absorption reveals strong opposing interest. Aggressive sellers hit large passive bids without price moving — reversal candidate.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Passive Absorption (Buy-Side) fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-044 · Passive Absorption (Sell-Side)

Passive flow
Stage 3 - Absorption

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Aggressive buying absorbed at ask without price rise; ask-side passive > 5x average
```

4 · FORMULA NOTE

Mirror of VP-043. Aggressive buyers fail to push price through large passive offers.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Passive Absorption (Sell-Side) fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-045 · Imbalance Cluster

Aggressive flow
Stage 3 - Cluster detection

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
3+ consecutive bars with same-direction imbalance > 0.60
```

4 · FORMULA NOTE

Imbalance clusters confirm directional aggression sustained across multiple bars; stronger than single-bar imbalance.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Imbalance Cluster fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-046 · Imbalance at VAH/VAL

Composite
Stage 3 - Boundary aggression

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Imbalance > 0.65 at VAH (sell side) or VAL (buy side)
```

4 · FORMULA NOTE

Aggressive flow at value-area boundaries marks acceptance/rejection of value. Combine with VP Vol 1 boundaries.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Imbalance at VAH/VAL fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-047 · Single-Bar Reversal Imbalance

Aggressive flow
Stage 3 - Reversal

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Bar with extreme imbalance > 0.75 followed by bar with opposite imbalance > 0.65
```

4 · FORMULA NOTE

Sequential opposite imbalances within 2 bars signal aggressive participant flip; high-conviction reversal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Single-Bar Reversal Imbalance fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-048 · Continuation Imbalance

Aggressive flow
Stage 3 - Continuation

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Same-direction imbalance > 0.55 on 4+ of last 5 bars during established trend
```

4 · FORMULA NOTE

Sustained moderate imbalance during a trend confirms continuation; lower-conviction than cluster but more frequent.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Continuation Imbalance fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-049 · Imbalance Divergence

Composite
Stage 3 - Divergence

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

`Price new high without imbalance new high`

4 · FORMULA NOTE

Price extending without aggressive flow extending = exhaustion warning. Foundation pattern applied to flow data.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Imbalance Divergence fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-050 · Climactic Imbalance

Aggressive flow
Stage 3 - Climax

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Imbalance > 0.85 at end of established directional move
```

4 · FORMULA NOTE

Climactic imbalance often marks trend exhaustion. The aggressive participants finally show up at the end, after which there's no marginal buyer/seller left.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Climactic Imbalance fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-051 · Footprint Bar Reading

Footprint
Stage 3 - Footprint basics

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume   ■■■■■
Ask-side volume   ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

`Per-price-level: bid-volume vs ask-volume, displayed within candle body`

4 · FORMULA NOTE

Footprint charts decompose each bar into volume executed at bid vs ask per price level. Reveals where aggression occurred within the bar's range.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Footprint Bar Reading fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-052 · Footprint POC (in-bar)

Footprint
Stage 3 - In-bar POC

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume   █████
Ask-side volume   █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Highest-volume price within a single bar; intra-bar POC migration over consecutive bars
```

4 · FORMULA NOTE

Each bar has its own POC. Sequence of intra-bar POCs reveals where price acceptance concentrated within session.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Footprint POC (in-bar) fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-053 · Stacked Imbalance

Footprint
Stage 3 - Stacked imb

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
3+ consecutive price levels with > 3x ratio between bid and ask volume in same direction
```

4 · FORMULA NOTE

Stacked imbalances confirm directional aggression at multiple price levels simultaneously; institutional execution signature.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Stacked Imbalance fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-054 · Single-Print Footprint

Footprint
Stage 3 - Fast move

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Price level with only 1 trade printed in a single bar
```

4 · FORMULA NOTE

Single-print levels mark fast-traversal zones; price expects to revisit and 'fill' single prints later.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Single-Print Footprint fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-055 · Trapped Trader Pattern

Footprint
Stage 3 - Trap detection

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume   █████
Ask-side volume   █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Heavy aggressive participation at extreme of bar followed by reversal in next 1-2 bars
```

4 · FORMULA NOTE

Trapped-trader patterns reveal participants who entered at the wrong moment. Their forced exits accelerate the reverse move.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Trapped Trader Pattern fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-056 · Exhaustion Footprint

Footprint
Stage 3 - Exhaustion

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

`Aggressive participation at price extreme with diminishing follow-through volume`

4 · FORMULA NOTE

Exhaustion footprints show participants getting fills but no continuation. Often precedes reversal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Exhaustion Footprint fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-057 · Continuation Footprint

Footprint
Stage 3 - Continuation

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Aggressive participation building over consecutive price levels in trend direction
```

4 · FORMULA NOTE

Continuation footprints show participants accumulating size in the trend direction across multiple price levels.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Continuation Footprint fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-058 · Footprint Climax

Footprint
Stage 3 - Climax

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume   ■■■■■
Ask-side volume   ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Single bar with extreme volume + extreme imbalance at trend extreme
```

4 · FORMULA NOTE

Footprint climax is the end-of-trend signature. Combined VP-050 and VP-052 patterns at structural extreme.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Footprint Climax fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-059 · Footprint Compression

Footprint
Stage 3 - Pre-break

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume
Ask-side volume
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Multi-bar narrow-range with declining footprint volume
```

4 · FORMULA NOTE

Compression in footprint volume often precedes range break. Pair with VP Vol 1 compression patterns.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Footprint Compression fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-060 · Footprint vs Profile Confluence

Composite
Stage 3 - Multi-tool

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume   ■■■■■
Ask-side volume   ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Footprint imbalance at session POC or VAH/VAL
```

4 · FORMULA NOTE

Footprint signals at structural levels carry highest conviction. Confluence across VP Vol 1 and Vol 2 methodologies.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Footprint vs Profile Confluence fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-061 · Cumulative Delta (Standard)

Cumulative delta
Stage 3 - Cum delta

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
CumDelta(t) = Σ (AggressiveBuy - AggressiveSell) from session start to t
```

4 · FORMULA NOTE

Cumulative delta is the running total of session-aggregated buy-vs-sell aggression. Starts at zero each session.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Cumulative Delta (Standard) fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-062 · Cumulative Delta New High

Cumulative delta
Stage 3 - Confirmation

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Price new high coincident with CumDelta new high
```

4 · FORMULA NOTE

When price and cumulative delta extend together, the move has aggressive participation backing it. Continuation confirmation.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Cumulative Delta New High fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-063 · Cumulative Delta Divergence

Cumulative delta
Stage 3 - Divergence

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Price new high without CumDelta new high (or vice versa)
```

4 · FORMULA NOTE

Cumulative delta divergence flags directional move without aggressive participation. Warning, not signal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Cumulative Delta Divergence fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-064 · Cumulative Delta Reset

Cumulative delta
Stage 3 - Session boundaries

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Cumulative delta resets to zero each session; pre-market/post-market handled separately
```

4 · FORMULA NOTE

Session-boundary handling is critical. Multi-session cumulative delta requires explicit session anchors.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Cumulative Delta Reset fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-065 · Cumulative Delta Slope

Cumulative delta
Stage 3 - Velocity

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Slope of CumDelta over last N bars; > 0 = accelerating buy aggression
```

4 · FORMULA NOTE

Cumulative delta slope is the velocity of aggressive participation. Acceleration > deceleration > flat.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Cumulative Delta Slope fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-066 · Cumulative Delta vs VWAP

Composite
Stage 3 - Multi-tool

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
CumDelta direction aligns with price relative to VWAP
```

4 · FORMULA NOTE

Cumulative delta confirms VWAP direction. Both above = bullish session; both below = bearish.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Cumulative Delta vs VWAP fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-067 · Multi-Session Cumulative Delta

Cumulative delta
Stage 3 - Multi-session

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
CumDelta accumulated across N consecutive sessions without reset
```

4 · FORMULA NOTE

Multi-session cumulative delta reveals longer-horizon participant bias. Useful for swing-trade context.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Multi-Session Cumulative Delta fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-068 · Anchored Cumulative Delta

Cumulative delta
Stage 3 - Anchored

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
CumDelta started from a structural pivot (swing low/high, breakout)
```

4 · FORMULA NOTE

Anchored cumulative delta from a key pivot reveals net aggression since that point. Like AVWAP but for delta.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Anchored Cumulative Delta fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-069 · Cumulative Delta Cross Zero

Cumulative delta
Stage 3 - Direction

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
CumDelta crosses zero from below = net buy aggression for session
```

4 · FORMULA NOTE

Zero-cross marks aggressive-participation regime change within session. Often accompanies structural-level break.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Cumulative Delta Cross Zero fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-070 · Cumulative Delta Magnitude

Cumulative delta
Stage 3 - Magnitude

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
CumDelta absolute value at session close vs 20-day average
```

4 · FORMULA NOTE

Session-close cumulative delta magnitude reveals strength of conviction. Above-average = strong session; below = drift.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Cumulative Delta Magnitude fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-071 · Stop Hunt Liquidity Sweep

Liquidity engineering
Stage 3 - Stop hunt

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Price spikes through swing low/high then immediately reverses
```

4 · FORMULA NOTE

Stop-hunt sweeps target retail stops parked at obvious levels. Algorithm-driven; recognise the pattern, don't fight it.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Stop Hunt Liquidity Sweep fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-072 · Liquidity Pool Identification

Liquidity engineering
Stage 3 - Pool detection

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Price clusters of stops at psychologically obvious levels (round numbers, prior swing ex
tremes)
```

4 · FORMULA NOTE

Liquidity pools are where retail stops cluster. Algorithms target pools systematically; institutional traders harvest them.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Liquidity Pool Identification fired during a regime transition with structural confluence. (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'.

- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-073 · Run on Liquidity

Liquidity engineering
Stage 3 - Liquidity run

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Sequential 2-3 sweeps targeting liquidity pools at progressively further levels
```

4 · FORMULA NOTE

Liquidity runs are sweep sequences. Each sweep extends further; the run typically ends at the deepest pool. Counter-trade after the final sweep.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Run on Liquidity fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-074 · Iceberg Order Detection

Liquidity engineering
Stage 3 - Iceberg

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Repeated large prints at single price level despite displayed small size
```

4 · FORMULA NOTE

Iceberg orders hide institutional size behind small displayed quantities. Detection via repeated execution at same level.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Iceberg Order Detection fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-075 · Spoofing Pattern Recognition

Liquidity engineering
Stage 3 - Spoofing

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Large displayed order that pulls before execution; repeated pattern over consecutive bars
```

4 · FORMULA NOTE

Spoofing is illegal but pattern recognition is educational. Knowing the signature helps avoid trading against fake walls.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Spoofing Pattern Recognition fired during a regime transition with structural confluence. (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'.

- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-076 · Liquidity Vacuum

Liquidity engineering
Stage 3 - Vacuum

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Low-volume zone (LVN) between two HVNs; price traverses fast through vacuum
```

4 · FORMULA NOTE

Liquidity vacuums are price-level gaps where few orders sit. Price moves quickly through vacuums to reach next HVN.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Liquidity Vacuum fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-077 · Auction Imbalance

Liquidity engineering
Stage 3 - Auction

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Pre-open / closing auction imbalance > N% of average daily volume
```

4 · FORMULA NOTE

Auction imbalances mark institutional positioning at session boundaries. Significant imbalance often reverses in opening 30 minutes.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Auction Imbalance fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.

- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-078 · Liquidity Provision Pattern

Liquidity engineering
Stage 3 - Market-making

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

`Bid-ask spread widening with simultaneous depth reduction`

4 · FORMULA NOTE

Liquidity provision withdrawal signals market-makers stepping back. Often precedes volatility expansion.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Liquidity Provision Pattern fired during a regime transition with structural confluence. (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'.
- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-079 · Liquidity-Driven Reversal

Liquidity engineering
Stage 3 - Reversal mechanism

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  ■■■■■
Ask-side volume  ■■■■■
Imbalance reveals aggressive participant direction
```

3 · FORMULA

```
Sweep of liquidity pool followed by aggressive opposite-direction execution within 2-3 b
ars
```

4 · FORMULA NOTE

Liquidity-driven reversals are mechanical: sweep takes out stops, fresh participants enter on the now-clear path.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Liquidity-Driven Reversal fired during a regime transition with structural confluence. (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'.

- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.

VP-080 · Liquidity Architecture Master Read

Composite
Stage 3 - Composite

1 · MARKETS

Liquid futures, equity index futures, top-10 cash equities, FX majors with reliable order-flow data.

2 · DIAGRAM

```
Bid-side volume  █████
Ask-side volume  █████
Imbalance reveals aggressive participant direction
```

3 · FORMULA

`Composite: Identified liquidity pool + active sweep + opposite-direction confirmation + structural confluence`

4 · FORMULA NOTE

Master read combines all VP-071-079 patterns. Highest-conviction Stage 3 entry; rare but architecturally clean when present.

5 · PARAMETERS

Parameter	Default	Range	Notes
Aggregation	Per-bar	Per-bar/per-tick	Granularity
Lookback	20 bars	10-50	Window for relative comparison
Source	Order book	Order book/Tape	Data source
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Order-flow / footprint methodology requires Level 2 market data or footprint-chart access.
- Most useful in liquid markets; loses meaning on illiquid instruments.
- Pair with structural-level reads from VP Vol 1 for context.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with structural level (POC, VAH/VAL, HVN/LVN).
- Volume above 20-bar average.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid futures market; Liquidity Architecture Master Read fired during a regime transition with structural confluence. (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'.

- Trading order flow on illiquid instruments where the data is dominated by single participants.
- Treating Level 2 data without proper aggregation tools as actionable signal.

RECOMMENDED TIMEFRAMES

Intraday primary; some signals work on 1H/4H aggregates.