

MASTER METHODOLOGY ENCYCLOPEDIA

Volume Profile Scanner

Volume 3 · Auction Theory / Day Types / Composite / Pattern Fusion · VP-081 to VP-120

Forty methodologies covering Steidlmayer's Market Profile in depth and the fusion of profile methodology with Foundation patterns and Stage 2 multi-timeframe analysis. Auction theory (10), day type architecture (10), multi-period composite profiles (10), and profile-pattern fusion (10) including the master read (VP-120) that combines all VP and Foundation methodologies.

ENROLLED-STUDENT EDITION

ABOUT THIS VOLUME

Volume Profile Scanner Volume 3

This is Volume 3 of the Volume Profile Scanner category in the Master Methodology Encyclopedia. Forty methodologies, codes VP-081 to VP-120. Every methodology in the standard eight-section encyclopedia template.

SCOPE

- **Section A — Auction Theory Foundations (VP-081 to VP-090)** — Discovery vs acceptance, excess, tails, initiative, open types, TPO.
- **Section B — Day Type Architecture (VP-091 to VP-100)** — Trend / range / neutral / P / b shapes; double-distribution; sequences.
- **Section C — Multi-Period Composite Profiles (VP-101 to VP-110)** — Weekly, monthly, rolling, anchored composites; MTF stack.
- **Section D — Profile-Pattern Fusion (VP-111 to VP-120)** — Profile + Foundation + Stage 2 + Wyckoff confluence; master read.

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-081 · Auction Discovery vs Acceptance

Auction theory
Stage 3 - Auction

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Discovery = price seeking new levels; Acceptance = price oscillating in established value

4 · FORMULA NOTE

Auction theory distinguishes price discovery (seeking liquidity at new levels) from price acceptance (rotating in established value). Each has different setup implications.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Auction Discovery vs Acceptance fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-082 · Excess vs Acceptance at Highs/Lows

Auction theory
Stage 3 - Excess

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Excess = single-print at extremes (no acceptance); Acceptance = volume building at extremes

4 · FORMULA NOTE

Excess at highs/lows marks rejection — price went there but couldn't stay. Acceptance at extremes marks new value formation.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Excess vs Acceptance at Highs/Lows fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-083 · Auction Failure

Auction theory
Stage 3 - Failure

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Breakout above/below value area returns within 2-3 bars without continuation

4 · FORMULA NOTE

Auction failure: attempted move beyond value rejected by participants. Strong reversal signal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
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- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
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7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Auction Failure fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

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RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-084 · Buying / Selling Tail

Auction theory
Stage 3 - Tail

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Single-print zone at session low (buying tail) or high (selling tail)

4 · FORMULA NOTE

Tails mark aggressive entry (buying tail) or aggressive exit (selling tail) at session extremes.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Buying / Selling Tail fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-085 · Initiative vs Responsive

Auction theory
Stage 3 - Initiative

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Initiative = participants taking action outside prior value; Responsive = action within prior value

4 · FORMULA NOTE

Initiative buying above prior VAH = aggressive new participation. Responsive buying at prior VAL = mean-reversion. Different implications.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Initiative vs Responsive fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-086 · Auction Open Type

Auction theory
Stage 3 - Open type

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Open-Drive / Open-Test-Drive / Open-Rejection-Reverse / Open-Auction patterns

4 · FORMULA NOTE

Steidlmayer's four open types classify session opens. Each has different probability of trend continuation vs reversal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Auction Open Type fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-087 · Time-Price Opportunity (TPO)

Auction theory
Stage 3 - TPO

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

TPO = letter denoting 30-minute interval at each price level

4 · FORMULA NOTE

TPO methodology decomposes session into 30-min intervals. Each price level shows which intervals visited it.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Time-Price Opportunity (TPO) fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-088 · Profile Convergence vs Divergence

Auction theory
Stage 3 - Convergence

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Sequential profiles converging on same value vs migrating

4 · FORMULA NOTE

Convergent profiles indicate stable value; divergent profiles indicate trending market with shifting value.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile Convergence vs Divergence fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-089 · Auction Volatility Read

Auction theory
Stage 3 - Volatility

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Profile width (VAH-VAL) relative to N-day average

4 · FORMULA NOTE

Wide profile = high session volatility (more directional opportunity, wider stops). Narrow profile = compressed session.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Auction Volatility Read fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-090 · Three-Day Balanced Auction

Auction theory
Stage 3 - 3-day balance

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Three consecutive sessions with overlapping value areas indicate balanced auction

4 · FORMULA NOTE

Balanced 3-day auctions often precede directional break. The break direction is informed by macro context, not the profile itself.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Three-Day Balanced Auction fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-091 · Trend Day Architecture

Day type
Stage 3 - Trend day

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Open near one extreme, close near the other; minimal IB extension reverse; profile narrow vertical

4 · FORMULA NOTE

Trend days are the cleanest setup days. Profile is narrow and vertical, single-direction. Identify by 90-minute mark.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Trend Day Architecture fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-092 · Range Day Architecture

Day type
Stage 3 - Range day

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Open and close near IB; profile bell-shaped; multiple traversals of value area

4 · FORMULA NOTE

Range days produce bell-shaped profiles with mean-reversion structure. Trade boundaries; avoid centre.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

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- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Range Day Architecture fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-093 · Neutral Day Architecture

Day type
Stage 3 - Neutral

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

IB break in one direction, then break in opposite direction; profile shows two distributions

4 · FORMULA NOTE

Neutral days are double-distribution: failed move both directions. Most volatile day type; both buyers and sellers fail to control.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Neutral Day Architecture fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-094 · Neutral-Extreme Day

Day type
Stage 3 - Neutral-X

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Neutral day with both extensions exceeding 1.5x IB range

4 · FORMULA NOTE

Neutral-extreme days are highest-volatility variant of neutral. Both extensions are large but neither holds.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmyer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Neutral-Extreme Day fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-095 · P-shape Profile

Day type
Stage 3 - P-shape

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Profile widest at top, narrows toward bottom; morning push + afternoon drift

4 · FORMULA NOTE

P-shape: morning aggressive buying establishes high value area; afternoon drift down forms tail. Common Indian-equities pattern.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; P-shape Profile fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-096 · b-shape Profile

Day type
Stage 3 - b-shape

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Profile widest at bottom, narrows toward top; morning drift + afternoon push

4 · FORMULA NOTE

Mirror of P-shape. Morning weakness, afternoon recovery. Often signals end of multi-day decline.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; b-shape Profile fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-097 · Double-Distribution Day

Day type
Stage 3 - DD day

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Profile shows two distinct value areas separated by low-volume zone

4 · FORMULA NOTE

Double-distribution days reveal two acceptance zones, often around news event or regime transition.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Double-Distribution Day fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-098 · Inside Day Profile

Day type
Stage 3 - Inside

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Today's profile entirely contained within yesterday's range

4 · FORMULA NOTE

Inside-day profiles indicate compression. Subsequent breakout direction is often informative; volume on breakout matters.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Inside Day Profile fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-099 · Outside Day Profile

Day type
Stage 3 - Outside

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Today's profile range exceeds yesterday's both above and below

4 · FORMULA NOTE

Outside-day profiles indicate expansion. Closing direction (above or below yesterday's mid) reveals dominant participant.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Outside Day Profile fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-100 · Day Type Sequence Read

Composite
Stage 3 - Sequence

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Three-day sequence: trend / range / neutral combinations reveal regime

4 · FORMULA NOTE

Day-type sequences carry information beyond individual days. Three trend days = regime; trend-range-trend = correction.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Day Type Sequence Read fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-101 · Weekly Composite Profile

Composite
Stage 3 - Weekly

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Volume profile aggregated across 5 trading days

4 · FORMULA NOTE

Weekly composites smooth single-session noise. Reveal multi-day acceptance zones invisible at daily level.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Weekly Composite Profile fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-102 · Monthly Composite Profile

Composite
Stage 3 - Monthly

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Profile aggregated across full calendar month

4 · FORMULA NOTE

Monthly composites reveal longer-term value. Used for swing-trade context and structural-level identification.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Monthly Composite Profile fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-103 · Rolling N-Day Composite

Composite
Stage 3 - Rolling

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Profile aggregated across rolling N-day window (typical N=10 or 20)

4 · FORMULA NOTE

Rolling composites adapt to recent regime without arbitrary calendar boundaries. Useful for active traders.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Rolling N-Day Composite fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-104 · Anchored Composite Profile

Composite
Stage 3 - Anchored

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Profile starting from a structural pivot (swing high/low, breakout)

4 · FORMULA NOTE

Anchored composites reveal value formed since the pivot. Like AVWAP for volume profile.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Anchored Composite Profile fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-105 · Composite POC vs Session POC

Composite
Stage 3 - POC compare

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Compare composite POC against current session POC

4 · FORMULA NOTE

Session POC near composite POC = value alignment. Far apart = session deviating from longer-term value.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Composite POC vs Session POC fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-106 · Composite Value Migration

Composite
Stage 3 - Migration

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Sequential composites showing direction-biased POC and VA migration

4 · FORMULA NOTE

Migration of composite POCs reveals directional bias of participants over the composite period.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Composite Value Migration fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-107 · Multi-Timeframe Profile Stack

Composite
Stage 3 - MTF

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Daily POC inside Weekly VA inside Monthly VA = aligned

4 · FORMULA NOTE

Multi-timeframe profile alignment is high-conviction confluence. Misalignment indicates regime transition.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Multi-Timeframe Profile Stack fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-108 · Volume-at-Price Histogram

Composite
Stage 3 - Histogram

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Volume distribution across all price levels in composite period; identify HVN/LVN

4 · FORMULA NOTE

Volume-at-price histogram is the composite-period equivalent of session profile. HVN/LVN identification at composite level.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Volume-at-Price Histogram fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-109 · Composite Profile Skew

Composite
Stage 3 - Skew

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Profile distribution skew (left or right) over composite period

4 · FORMULA NOTE

Right-skewed composite (most volume at higher prices) = bullish acceptance bias. Left-skewed = bearish.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Composite Profile Skew fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-110 · Composite Profile Compression

Composite
Stage 3 - Compression

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Composite profile width narrowing over consecutive periods

4 · FORMULA NOTE

Compression in composite profiles often precedes regime transition. Combine with VP Vol 1 compression patterns.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Composite Profile Compression fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-111 · Profile + Bullish Hammer

Pattern fusion
Stage 3 - Fusion

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Bullish hammer (Foundation) at session VAL or composite POC

4 · FORMULA NOTE

Foundation candlestick at structural profile level = high-conviction confluence. Pattern fusion across stages.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile + Bullish Hammer fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-112 · Profile + Bearish Engulfing

Pattern fusion
Stage 3 - Fusion

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Bearish engulfing at session VAH or composite POC from above

4 · FORMULA NOTE

Mirror of VP-111. Foundation reversal candle at profile resistance.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile + Bearish Engulfing fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-113 · Profile + Breakout-Retest

Pattern fusion
Stage 3 - Fusion

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Breakout-retest of VAH/VAL with footprint volume confirmation

4 · FORMULA NOTE

Foundation breakout-retest pattern at profile boundaries with VP Vol 2 footprint volume = three-stage confluence.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile + Breakout-Retest fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-114 · Profile + Range-Boundary Setup

Pattern fusion
Stage 3 - Fusion

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Range traversal entry at session VAH or VAL

4 · FORMULA NOTE

Range setups at profile boundaries; the boundaries reinforce structural reads with volume-derived levels.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile + Range-Boundary Setup fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-115 · Profile + Trend-Continuation Pullback

Pattern fusion
Stage 3 - Fusion

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Pullback to composite POC in established trend; entry on continuation candle

4 · FORMULA NOTE

Trend-continuation pullbacks targeting composite POC are statistically robust entries.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile + Trend-Continuation Pullback fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-116 · Profile + Wyckoff Spring

Pattern fusion
Stage 3 - Wyckoff fusion

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Wyckoff spring (false breakdown) at composite VAL with reversal footprint

4 · FORMULA NOTE

Wyckoff spring patterns at profile-derived support add a fourth layer of confluence.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile + Wyckoff Spring fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-117 · Profile + Wyckoff Upthrust

Pattern fusion
Stage 3 - Wyckoff fusion

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Wyckoff upthrust (false breakout) at composite VAH with reversal footprint

4 · FORMULA NOTE

Mirror of VP-116. Wyckoff distribution-phase pattern at profile resistance.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile + Wyckoff Upthrust fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-118 · Profile + Multi-Timeframe Alignment

Pattern fusion
Stage 3 - MTF fusion

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Three-timeframe alignment (Stage 2) with profile structural level alignment

4 · FORMULA NOTE

Stage 2 three-timeframe alignment combined with profile-level alignment = highest-conviction setup.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile + Multi-Timeframe Alignment fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-119 · Profile + Order-Flow Imbalance

Pattern fusion
Stage 3 - Flow fusion

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

VP Vol 1 structural level + VP Vol 2 imbalance + VP Vol 3 day-type fit

4 · FORMULA NOTE

Three-volume confluence: classical level, order-flow imbalance, day-type alignment.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile + Order-Flow Imbalance fired during a session with profile 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'.
- Reading profile patterns out of session context (TPO concepts assume session boundaries).

- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.

VP-120 · Profile Pattern Fusion Master Read

Composite
Stage 3 - Master

1 · MARKETS

Liquid index futures, large-cap equities, commodity futures with reliable session-volume data.

2 · DIAGRAM

Session Open ■■■■■■

IB (first 60m) ■ ■

POC / VAH / VAL ■■■■■■

Profile shape reveals participant behaviour

3 · FORMULA

Composite: 4+ confluence factors across VP Vol 1-3 + Foundation patterns

4 · FORMULA NOTE

Master fusion read combines classical profile, order flow, day type, and Foundation patterns. Rare but architecturally clean when present. Highest Stage-3 conviction tier.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Daily	1H/4H/Daily/Weekly	Aggregation
IB window	60 min	30-90 min	Initial Balance
VA threshold	70%	60-80%	Value Area volume %
Confirmation	Close	Close/Wick	Cross definition

6 · INTERPRETATION

- Auction-theory and Steidlmayer methodology — foundational to professional desk practice.
- Most useful on session-anchored profiles (daily/weekly).
- Pair with VP Vol 1 (classical) and Vol 2 (order flow) for confluence.
- First confirmation after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or pattern.
- Confluence with VP Vol 1 structural levels.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid index futures; Profile Pattern Fusion Master Read fired during a session with profile 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'.

- Reading profile patterns out of session context (TPO concepts assume session boundaries).
- Treating Steidlmayer methodology as purely mechanical; nuance and context apply.

RECOMMENDED TIMEFRAMES

Session-anchored (daily / weekly); Steidlmayer methodology is intraday-aggregated.