MASTER METHODOLOGY ENCYCLOPEDIA

Volume Profile Scanner

Volume 4 · Multi-Timeframe / Cross-Asset / Regime-Conditional / Sector · VP-121 to VP-160

Forty methodologies covering multi-timeframe volume profile integration, cross-asset profile confluence, regime-conditional gating of VP setups, and sector / breadth volume profile applications. Each section builds on VP Vols 1-3 by combining single-timeframe single-asset signals into multi-layer confluence patterns.

ENROLLED-STUDENT EDITION

ABOUT THIS VOLUME

Volume Profile Scanner Volume 4

This is Volume 4 of the Volume Profile Scanner category in the Master Methodology Encyclopedia. Forty methodologies, codes VP-121 to VP-160. Every methodology in the standard eight-section encyclopedia template.

SCOPE

- **Section A — MTF VP Integration (VP-121 to VP-130)** — Daily/Weekly/Monthly POC stacks; VA migration; composite POC.
- **Section B — Cross-Asset VP Confluence (VP-131 to VP-140)** — Index/sector, cash/futures, bond/equity, currency, country.
- **Section C — Regime-Conditional VP (VP-141 to VP-150)** — Trend / vol / macro / time / event regime gating of VP setups.
- **Section D — Sector & Breadth VP (VP-151 to VP-160)** — Sector concentration, migration, surge; breadth-weighted profiles.

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-121 · Daily POC inside Weekly VA

MTF integration
Stage 3 - MTF

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Daily POC located within Weekly Value Area boundaries
```

4 · FORMULA NOTE

Daily POC inside weekly value area indicates session value aligned with weekly value. Stable structure.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Daily POC inside Weekly VA fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-122 · Daily POC outside Weekly VA

MTF integration
Stage 3 - MTF divergence

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Daily POC located beyond Weekly VAH or VAL
```

4 · FORMULA NOTE

Daily POC outside weekly value area indicates session deviation from weekly value. Trend-establishing or false break.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Daily POC outside Weekly VA fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-123 · Weekly POC inside Monthly VA

MTF integration
Stage 3 - Multi-week

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`Weekly POC contained within Monthly Value Area`

4 · FORMULA NOTE

Weekly value alignment with monthly value indicates stable medium-term structure.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Weekly POC inside Monthly VA fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-124 · MTF POC Stack Alignment

MTF integration
Stage 3 - Triple alignment

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Daily POC + Weekly POC + Monthly POC all within 1% price band
```

4 · FORMULA NOTE

Three-timeframe POC alignment is rare and high-conviction. The market has converged on a multi-timeframe equilibrium.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; MTF POC Stack Alignment fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-125 · MTF Value Area Migration

MTF integration
Stage 3 - Value migration

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`Sequential weekly VAs migrating in same direction over 4+ weeks`

4 · FORMULA NOTE

Multi-week VA migration reveals directional bias of participants over the medium term.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; MTF Value Area Migration fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-126 · Daily Profile Inside Weekly Profile

MTF integration
Stage 3 - Inside

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`Daily session range entirely contained within weekly range; profile narrow vertical`

4 · FORMULA NOTE

Inside-day pattern at weekly timeframe; compression that often precedes directional break.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Daily Profile Inside Weekly Profile fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-127 · Daily Profile Outside Weekly Profile

MTF integration
Stage 3 - Outside

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ■■■■■■■■■■
Lower TF Profile    ■■■■■
Composite alignment reveals confluence
```

3 · FORMULA

```
Daily session range exceeds weekly range both above and below
```

4 · FORMULA NOTE

Outside-day at weekly timeframe; expansion indicating volatility regime change.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Daily Profile Outside Weekly Profile fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-128 · Triple-Timeframe Composite POC

MTF integration
Stage 3 - Composite

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`POC of (Daily + Weekly + Monthly) volume aggregated as composite distribution`

4 · FORMULA NOTE

Composite POC aggregates volume across three timeframes for the strongest single structural level.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Triple-Timeframe Composite POC fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-129 · MTF Value Area Compression

MTF integration
Stage 3 - Compression

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`Daily VA, Weekly VA, Monthly VA all narrowing simultaneously`

4 · FORMULA NOTE

Cross-timeframe compression indicates pent-up volatility. Subsequent break tends to be directional and sustained.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; MTF Value Area Compression fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-130 · MTF Profile Master Read

MTF integration
Stage 3 - Master

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Composite: All MTF alignment criteria met (POC stack + VA migration + composite POC + co
mpression)
```

4 · FORMULA NOTE

Master MTF read combines all VP-121-129 patterns. Rare but architecturally clean when present.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; MTF Profile Master Read fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-131 · Index Profile vs Sector Profile

Cross-asset
Stage 3 - Sector RS

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Sector index POC migration vs broad index POC migration
```

4 · FORMULA NOTE

Sector profile diverging from broad index profile reveals sector-relative-strength rotation. Stage-3 RS via volume.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Index Profile vs Sector Profile fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-132 · Index Profile vs Index Futures

Cross-asset
Stage 3 - Cash-futures

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Cash index POC vs futures POC; spread reveals positioning bias
```

4 · FORMULA NOTE

Cash-futures profile spread captures institutional positioning. Persistent spread > N std dev signals regime.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Index Profile vs Index Futures fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-133 · Currency Pair Profile Confluence

Cross-asset
Stage 3 - FX

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Multiple currency pair profiles aligning in same direction
```

4 · FORMULA NOTE

Cross-currency profile alignment reveals macro currency regime. Useful for emerging-market positioning.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Currency Pair Profile Confluence fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-134 · Bond / Equity Profile Spread

Cross-asset
Stage 3 - Yield-spread

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Bond ETF profile direction vs equity index profile direction
```

4 · FORMULA NOTE

Bond-equity profile divergence captures risk-on/risk-off positioning. Inverse relationship typical.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Bond / Equity Profile Spread fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-135 · Commodity / Currency Profile

Cross-asset
Stage 3 - Macro

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Commodity profile (oil, gold) vs reserve currency profile
```

4 · FORMULA NOTE

Commodity-currency profile relationships reveal macro regime. Used institutionally for risk parity.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Commodity / Currency Profile fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-136 · Cross-Asset Volume Concentration

Cross-asset
Stage 3 - Concentration

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Volume concentration shifting between asset classes (equities → bonds → cash)
```

4 · FORMULA NOTE

Cross-asset volume migration captures money-flow regime shifts. Slow signal but high-conviction when sustained.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Cross-Asset Volume Concentration fired during a regime transition with multi-layer 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'.

- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-137 · High-Beta vs Low-Beta Profile

Cross-asset
Stage 3 - Risk-on detector

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
High-beta basket profile direction vs low-beta basket
```

4 · FORMULA NOTE

High-beta vs low-beta profile spread captures risk appetite. Combined with VP-134 yields macro regime classification.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; High-Beta vs Low-Beta Profile fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-138 · Cyclical / Defensive Profile Rotation

Cross-asset
Stage 3 - Sector cycle

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ■■■■■■■■■■
Lower TF Profile    ■■■■■
Composite alignment reveals confluence
```

3 · FORMULA

`Cyclical sector profile vs defensive sector profile`

4 · FORMULA NOTE

Cyclical-defensive rotation visible in profile migration. Early-cycle rotation precedes broader market trend changes.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Cyclical / Defensive Profile Rotation fired during a regime transition with multi-layer 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'.

- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-139 · Country Index Profile Stack

Cross-asset
Stage 3 - Global

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Indian index profile vs world index profile
```

4 · FORMULA NOTE

Country vs world profile alignment for macro asset allocation. Multi-country profile divergence flags regime instability.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Country Index Profile Stack fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-140 · Cross-Asset Master Read

Cross-asset
Stage 3 - Master

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Composite: Sector + cash-futures + bond-equity + risk-on/off + cyclical-defensive aligne
d
```

4 · FORMULA NOTE

Master cross-asset confluence aligns five independent profile dimensions. Rare; high-conviction when all align.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Cross-Asset Master Read fired during a regime transition with multi-layer 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'.

- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-141 · Trend-Regime VP

Regime-conditional
Stage 3 - Trend regime

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
VP setup fires only if Stage 2 trend filter (price > 200-SMA) is satisfied
```

4 · FORMULA NOTE

Trend-regime VP gates VP setups by Stage 2 trend filter. Trend-aligned VP setups have materially higher expectancy.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Trend-Regime VP fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-142 · Volatility-Regime VP

Regime-conditional
Stage 3 - Vol regime

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
VP setup fires only if VIX in middle tercile (not extreme regimes)
```

4 · FORMULA NOTE

Volatility-regime gating: VP setups perform best in normal-vol regimes. Extreme vol regimes (very low or very high) produce regime-anomalous VP.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Volatility-Regime VP fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-143 · Macro-Regime VP

Regime-conditional
Stage 3 - Macro

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ■■■■■■■■■
Lower TF Profile    ■■■■■
Composite alignment reveals confluence
```

3 · FORMULA

```
VP setup gated by macro indicators (VIX + bond yield + USDINR direction)
```

4 · FORMULA NOTE

Macro-regime gating filters VP setups by broader market context. Risk-on regime enables long-direction VP setups.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Macro-Regime VP fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-144 · Time-of-Day VP Regime

Regime-conditional
Stage 3 - ToD

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
VP setup fires only in 09:45-14:30 IST window (excluding open/close volatility)
```

4 · FORMULA NOTE

Time-of-day filtering excludes opening/closing extreme volatility. Mid-session VP signals are more reliable.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Time-of-Day VP Regime fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-145 · Day-of-Week VP Regime

Regime-conditional
Stage 3 - DoW

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
VP setup fires only Tuesday-Thursday (excluding Mon-gap and Fri-expiry effects)
```

4 · FORMULA NOTE

Day-of-week filtering excludes structural Indian-market effects (Monday post-weekend, Friday expiry).

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Day-of-Week VP Regime fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-146 · Earnings-Calendar VP Regime

Regime-conditional
Stage 3 - Event-aware

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
VP setup fires only if no earnings within 7 days of trade entry
```

4 · FORMULA NOTE

Earnings-calendar filtering excludes event-driven VP signals. Reduces noise around scheduled volatility events.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Earnings-Calendar VP Regime fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-147 · Macro-Event VP Regime

Regime-conditional
Stage 3 - Event-aware

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
VP setup fires only outside RBI policy / Budget / GDP release windows
```

4 · FORMULA NOTE

Macro-event filtering: pause VP signals around scheduled major events. Re-engage after event-driven volatility resolves.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Macro-Event VP Regime fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-148 · Sector-Regime Conditional VP

Regime-conditional
Stage 3 - Sector

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
VP setup fires only if sector index aligned with stock direction
```

4 · FORMULA NOTE

Sector-aligned VP setups have higher conviction. Stock-sector misalignment reduces VP signal reliability.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Sector-Regime Conditional VP fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-149 · Breadth-Regime Conditional VP

Regime-conditional
Stage 3 - Breadth

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`VP setup fires only if AD line direction aligns with VP direction`

4 · FORMULA NOTE

Breadth-aligned VP setups confirm broad participation. Negative breadth divergence reduces VP setup reliability.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Breadth-Regime Conditional VP fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-150 · Regime-Composite VP

Regime-conditional
Stage 3 - Multi-regime

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
VP setup fires only when 4+ regime conditions align
```

4 · FORMULA NOTE

Multi-regime VP composite is the highest-conviction regime-conditional setup. Rare activation but materially better expectancy.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Regime-Composite VP fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-151 · Sector Volume Concentration

Sector / breadth
Stage 3 - Concentration

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Sector volume share vs sector market-cap share
```

4 · FORMULA NOTE

Volume concentration relative to market-cap reveals participant interest. Volume share > cap share = aggressive sector buying.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Sector Volume Concentration fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-152 · Sector Profile Migration

Sector / breadth
Stage 3 - Sector trend

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ■■■■■■■■■■
Lower TF Profile    ■■■■■
Composite alignment reveals confluence
```

3 · FORMULA

`Sequential sector profile POCs migrating in same direction`

4 · FORMULA NOTE

Sector POC migration captures sector trend at volume level. Combined with sector RS produces high-conviction setups.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Sector Profile Migration fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-153 · Cross-Sector Profile Divergence

Sector / breadth
Stage 3 - Sector div

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Sector profile direction vs broad index profile direction
```

4 · FORMULA NOTE

Sector profile divergence flags sector-specific event or rotation. Often precedes broader market reaction to sector news.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Cross-Sector Profile Divergence fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-154 · Sector Volume Surge

Sector / breadth
Stage 3 - Surge

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Sector volume > 2x 20-day sector average over single session
```

4 · FORMULA NOTE

Sector volume surges flag institutional rotation events. Direction depends on context; the surge itself is the signal.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Sector Volume Surge fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-155 · Sector Volume Divergence

Sector / breadth
Stage 3 - Volume div

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
Sector index new high without sector volume new high
```

4 · FORMULA NOTE

Sector volume divergence at new highs flags fading participation. Warning, not signal — pair with other patterns.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Sector Volume Divergence fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-156 · Breadth-Weighted Profile

Sector / breadth
Stage 3 - Weighted

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`VP weighted by AD-line direction; confirms participation breadth`

4 · FORMULA NOTE

Breadth-weighted profile assigns more weight to sessions with positive breadth. Filters out narrow-leadership sessions.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Breadth-Weighted Profile fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-157 · Cumulative Breadth Profile

Sector / breadth
Stage 3 - Cumulative

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`Cumulative AD line treated as a profile-able series`

4 · FORMULA NOTE

Cumulative breadth profile reveals breadth value areas. POC of cumulative breadth = participant equilibrium level.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Cumulative Breadth Profile fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-158 · NH-NL Profile Confluence

Sector / breadth
Stage 3 - 52-week

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

```
52-week new high / new low ratio aligned with VP direction
```

4 · FORMULA NOTE

52-week breadth aligned with VP direction confirms broad-market regime. Misalignment suggests narrow leadership.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; NH-NL Profile Confluence fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-159 · TICK Profile Read

Sector / breadth
Stage 3 - TICK

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`TICK index extreme reading aligned with VP setup direction`

4 · FORMULA NOTE

TICK extremes at VP key levels reveal aggressive intraday participation. Combined with VP Vol 2 imbalance.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; TICK Profile Read fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.
- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.

VP-160 · Sector / Breadth VP Master Read

Sector / breadth
Stage 3 - Master

1 · MARKETS

Liquid index futures, sector ETFs, cross-asset majors with reliable session-volume data.

2 · DIAGRAM

```
Higher TF Profile  ██████████
Lower TF Profile    █████
Composite alignment reveals confluence
```

3 · FORMULA

`Composite: Sector + breadth + TICK + 52-week alignment all confluent`

4 · FORMULA NOTE

Master sector/breadth composite is highest-conviction sector-rotation setup. Combine with VP Vol 1-3 for architectural completeness.

5 · PARAMETERS

Parameter	Default	Range	Notes
Profile period	Multi-TF	1H/4H/Daily/Weekly/Monthly	Aggregation
Lookback	20 sessions	10-60	Composite window
Threshold	Method-specific	Custom	Cross/alignment threshold
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Multi-timeframe / cross-asset / regime-conditional methodology builds on VP Vol 1-3.
- Most useful when multiple confluence factors align simultaneously.
- Pair with structural-level reads from VP Vol 1 and order flow from VP Vol 2.
- First confluence after extended absence is highest-quality.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-3 levels and Stage 2 timeframe alignment.
- Volume confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Sector / Breadth VP Master Read fired during a regime transition with multi-layer 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'.
- Treating multi-timeframe alignment as guarantee rather than confluence.

- Cross-asset analysis without understanding correlation regime instability.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some signals span Monthly composite for longer-horizon.