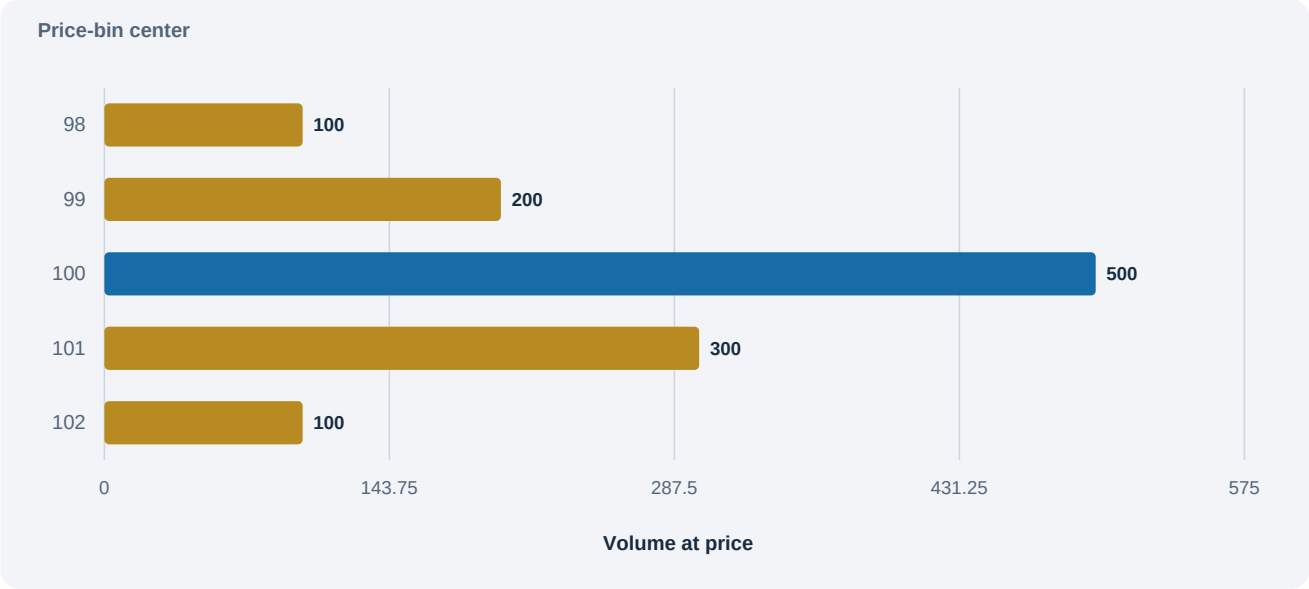
Volume-profile point of control

Volume and auction | Original synthetic example | Edition 2026-11-26

The volume point of control is a price bin with the largest recorded traded volume under a specified binning scheme. A different bin size or tie rule can change the selected level.

FORMULA POC = price bin with maximum volume

SCENARIO 01: Five equal price bins; total 1200 volume units



WORKED EXAMPLE

Price bin 100 has the largest volume, 500, and is the POC under these exact bins.

COMMON MISTAKE

Treating a bin-based POC as one exact universally agreed price ignores aggregation choices.

BEFORE YOU USE THE CALCULATION

1. State bin boundaries.
2. Define the tie rule.
3. Use volume-at-price data rather than candle volume proxies.

COMPARE TWO MORE INPUT SETS

Scenario 05: Five equal price bins; total 1000 volume units. Price bin 142 has the largest volume, 300, and is the POC under these exact bins.

Scenario 10: Five equal price bins; total 1000 volume units. Price bin 192 has the largest volume, 350, and is the POC under these exact bins.

Synthetic values are not historical market data. Educational material; trading can result in substantial losses.