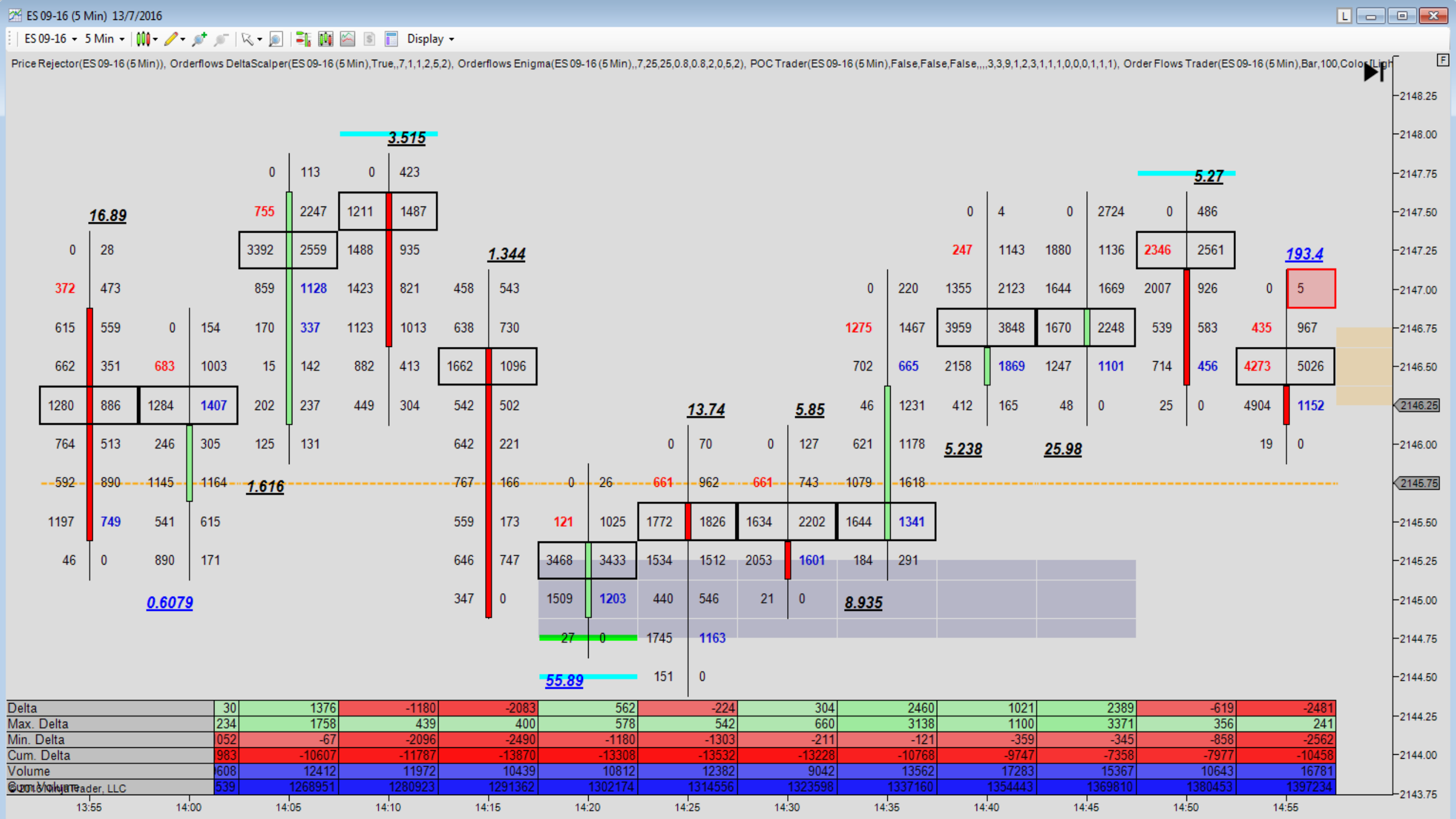
Orderflows Inner Circle Weekly Webinar #1

Using POC

Determining Real-Time Support & Resistance Levels

Orderflows Inner Circle Weekly Webinar #1 – Using POC

POC is the price level in the bar with the most volume. The area with the most volume is considered the value area.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Max. Delta 234 1758 439 400 578 542 660 3138 1100 3371 356 241
Min. Delta 052 -67 -2096 -2490 -1180 -1303 -211 -121 -359 -345 -858 -2562
Cum. Delta 983 -10607 -11787 -13870 -13308 -13532 -13228 -10768 -9747 -7358 -7977 -10458
Volume 608 12412 11972 10439 10812 12382 9042 13562 17283 15367 10643 16781
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What can stop a move in the market? High volume.

High volume represents value and is seen as an attractor. Large traders trade more when there is volume. POC forms in real time and shows you where the current high volume is occurring in a bar.

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This is important because it is something that retail traders just do not understand. Retail traders are taught that when they see a big bid or a big offer in the order book to immediately jump in front of it and try and scalp a couple of ticks. That is an extremely dangerous game. Now this is where it gets tricky. You have to determine why there is big size. Is it a new order? Is it a level, like the high of the day? A support or resistance level? Is it a big bid that turned the market (aggressive)? Or is a big passive bid?

Big traders, people that have size that will move the market look for big orders to trade against in the book.

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This was something I learned early on after I left the CME floor and was trading from upstairs where I was on a box with a clerk in the bond pit. The clerks job was to quote the market, give us color, give us size. Now think about it for a minute, when you have to buy 500 bonds, its easier to do it when there is 400 on the offer as opposed to 20. As a trader it is in your interest to buy the 500 lots when there is 400 on the offer and turn the market bid for 100 lots as opposed to buying 20 lots and turn the market bid of 480 lots. If you turn the market bid with 480 lots remaining to get filled, then you will get the little fish coming in and bidding it up against you. If you turn it bid with 100 lots, its easier to manage and get the residual done.

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Markets trade towards size. Why? Because size is where traders can trade a lot of volume without impacting the market. When you have high volume you get value.

Market rotate from value area to value area. The market is always searching for value.

How is a market able to move from a value area to a new value area? You have to look at the players involved.

Short term intraday traders and longer term other time frame traders.

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What's the difference between short term intraday traders and longer term time frame trader?

Short term – day traders, scalpers, minute chart guys. Highly margined. Don't hold positions very long. These guys tend to follow along on a move. Jump in and jump out of the move.

Longer term – swing traders, commercials, institutions. Deep pockets. Can hold positions when goes against them and can defend a position in the market. These are the guys who can move the market.

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If longer term money is involved in a move then it is probably more serious and you will see POC migrating up in a move up as POC acts as support or POC migrating lower in a move down as POC acts as resistance.

This wave like action, with POC moving up and up or down and down is often a sign of institutional activity.

To understand this you have to understand how institutions trade.

TECHNOLOGY

Large institutions in US shift to algo trading

Study reveals shift towards algorithmic and smart order routing trading, amongst larger institutions in the US.

By Hayley McDowell hayley.mcdowell@information-partners.com July 13, 2016 2:03 PM GMT

Large financial institutions in the US have increased their use of algorithmic trading by 10% over the past year, according to a report by Greenwich Associates.

A poll of 223 equity portfolio managers and 321 equity traders – all based in the US – found that the volume of equity trading in the US directed to electronic channels, has remained flat since 2009.

Despite this, it found institutions with larger commission-generating accounts have in fact increased their scope of electronic trading through the use of algos.

The larger institutions were found to have increased their use of algorithmic and smart order routing (SOR) trading by 10% this year.

"Recent bouts of volatility and the approval of IEX's exchange application are likely to force a refocus on the use of algo-driven routing logic, to help navigate an increasingly complex market structure," the report said.

The survey also revealed a 30% decrease since 2009 in cash equity commissions paid by institutional investors to brokers.

It explained the decrease "seems like a dismal figure", but with $9.65 billion paid in commissions, the result is up 4% from 2013.

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A trader or PM comes up with a trade idea and passes his order to an execution trader whose job it is to minimize market impact. Nowadays it easy to do because you have computer algos for that. There are a whole slew of them, but the main algos used to execute an order is VWAP and POV, so I will stick with those for now.

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POV algo is used when a trader wants to participate in line with the volume that is trading. They want to participate in the move. How it work is say you have an order to buy 5000 ES to work in line with volume. You broker enters the order with a POV of 10%. So for every 10 lots that trade on the offer, the algo will execute 1 lot. If 250 lots trade on the offer, the algo will execute 25 by lifting the offer. This algo is not so price sensitive and can trail the market, since it doesn't work a bid (if its a buy algo).

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VWAP is a bit more fancy of an algo in that it will work bids and lift offers on a buy order or work offers and hit bids on a sell order. A VWAP algo needs to be always updated based on volume profiles. JP Morgan would adjust their VWAP algo weekly. It wasn't major changes more of adjustments. It has to accurately take market snapshots and be able to decide that when it has an algo to execute between 8:45am and 10am what the volume is like, if it needs to be aggressive early or later in that specific time period.

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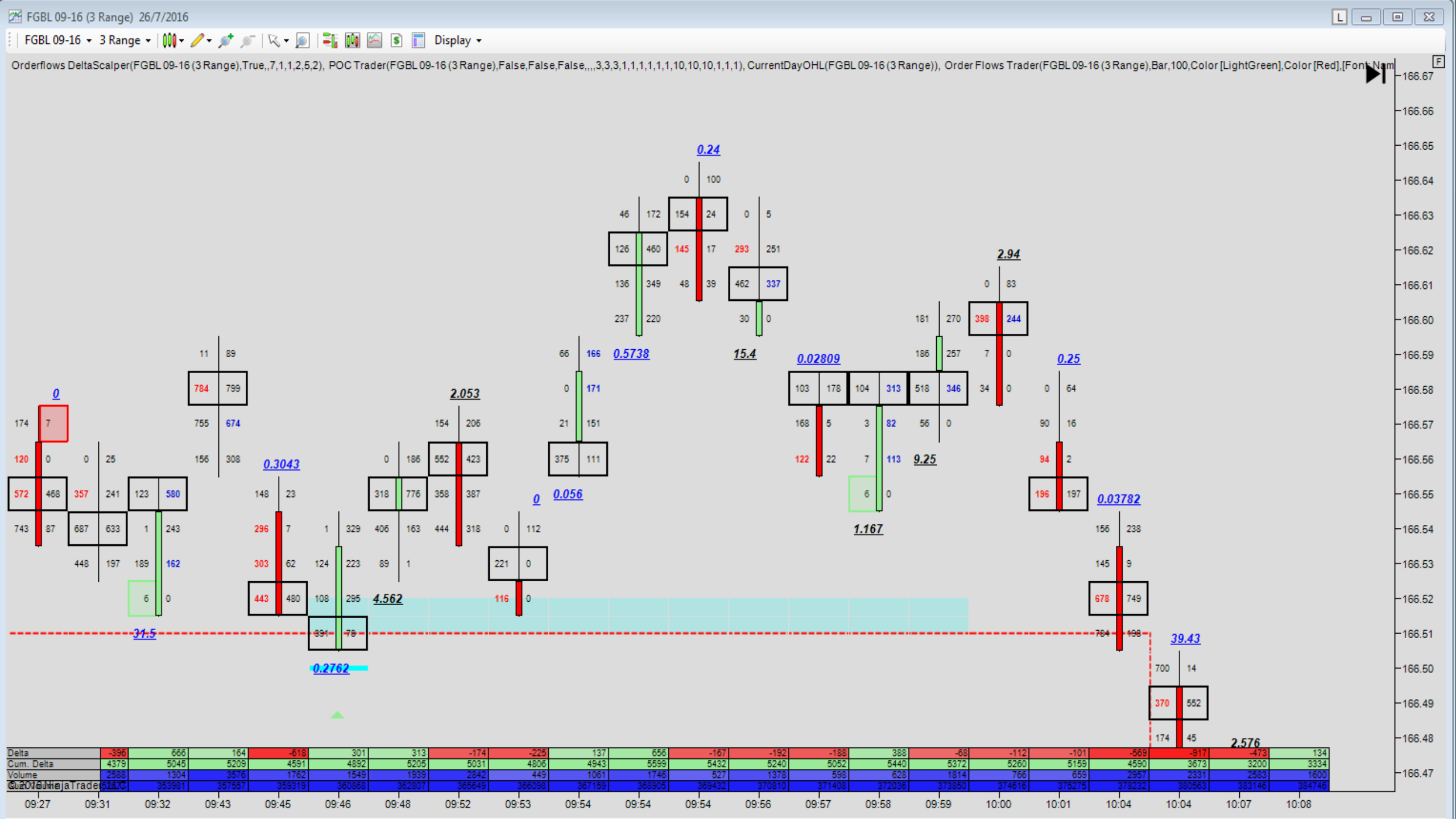
POC at the top of a down bar in an up move is a sign that the move is being capped by running into high volume.

POC at the bottom of an up bar in a down move is a sign that traders are willing to support the market at that level.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Volume 2588 1304 3576 1762 1549 1939 2842 449 1061 1746 527 1378 598 628 1814 766 659 2957 2331 2583 1600
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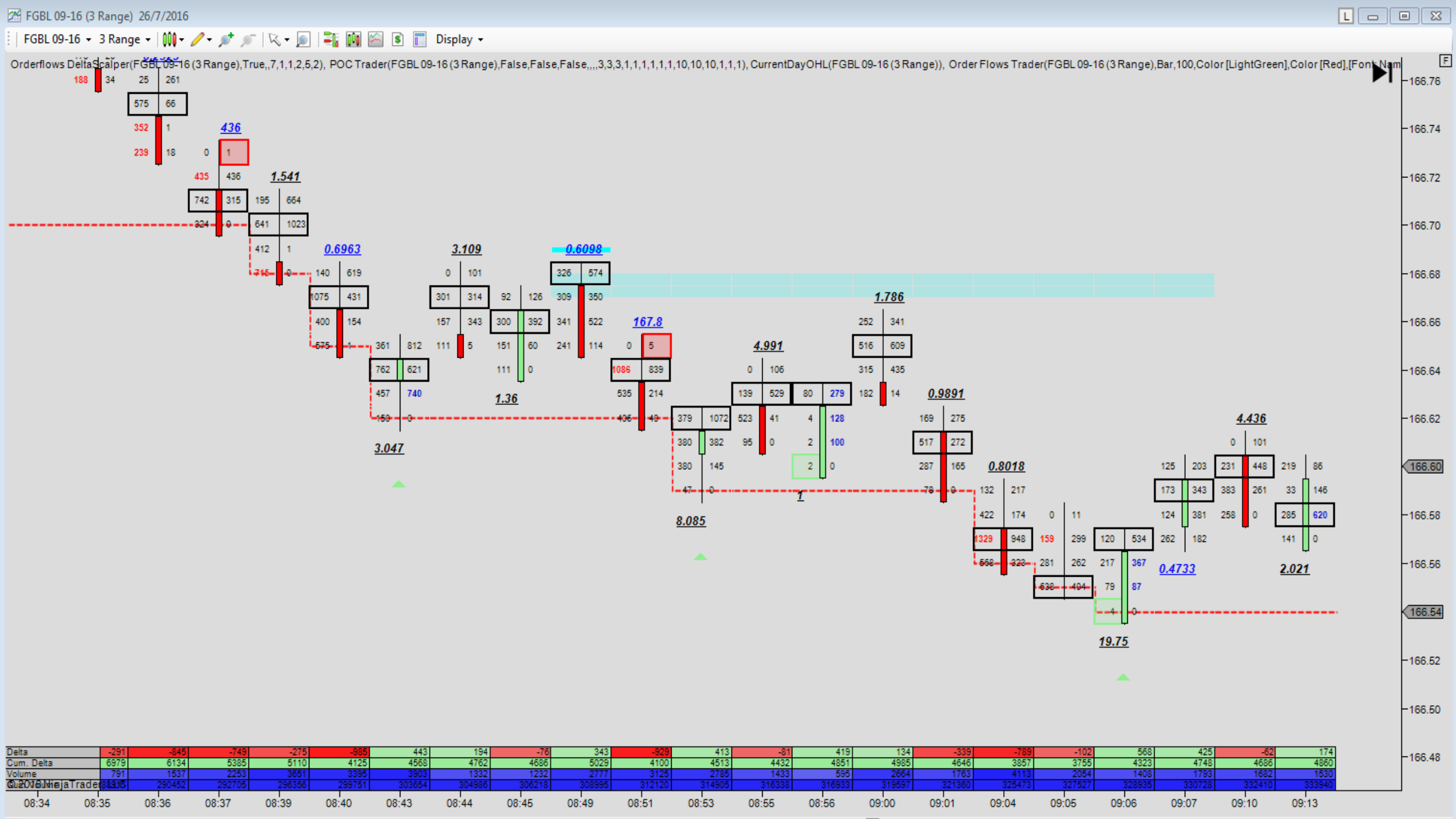
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Delta -291 -845 -749 -275 -985 443 194 -76 343 -929 413 -81 419 134 -339 -789 -102 568 425 -62 174
Cum. Delta 6979 6134 5385 5110 4125 4568 4762 4686 5029 4100 4513 4432 4851 4985 4646 3857 3755 4323 4748 4686 4860
Volume 791 1537 2253 3681 3395 3903 1332 1232 2777 3125 2785 1433 595 2664 1763 4113 2054 1408 1793 1682 1530
Cum. Volume 284515 290452 292705 296356 299751 303654 304986 306218 308995 312120 314905 316338 316933 319597 321360 325473 327527 328935 330728 332410 333940
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What happens intraday timeframe is often a reaction or adjust to what is happening on a longer timeframe. Think of market in two timeframes - intraday timeframe and longer timeframe. Intraday time frame traders are in and out in and out in and out multiple times a day, they don't cause the market to turn. They go with the flow, so to speak. Markets turn when longer term traders come in to stop a move in its tracks.

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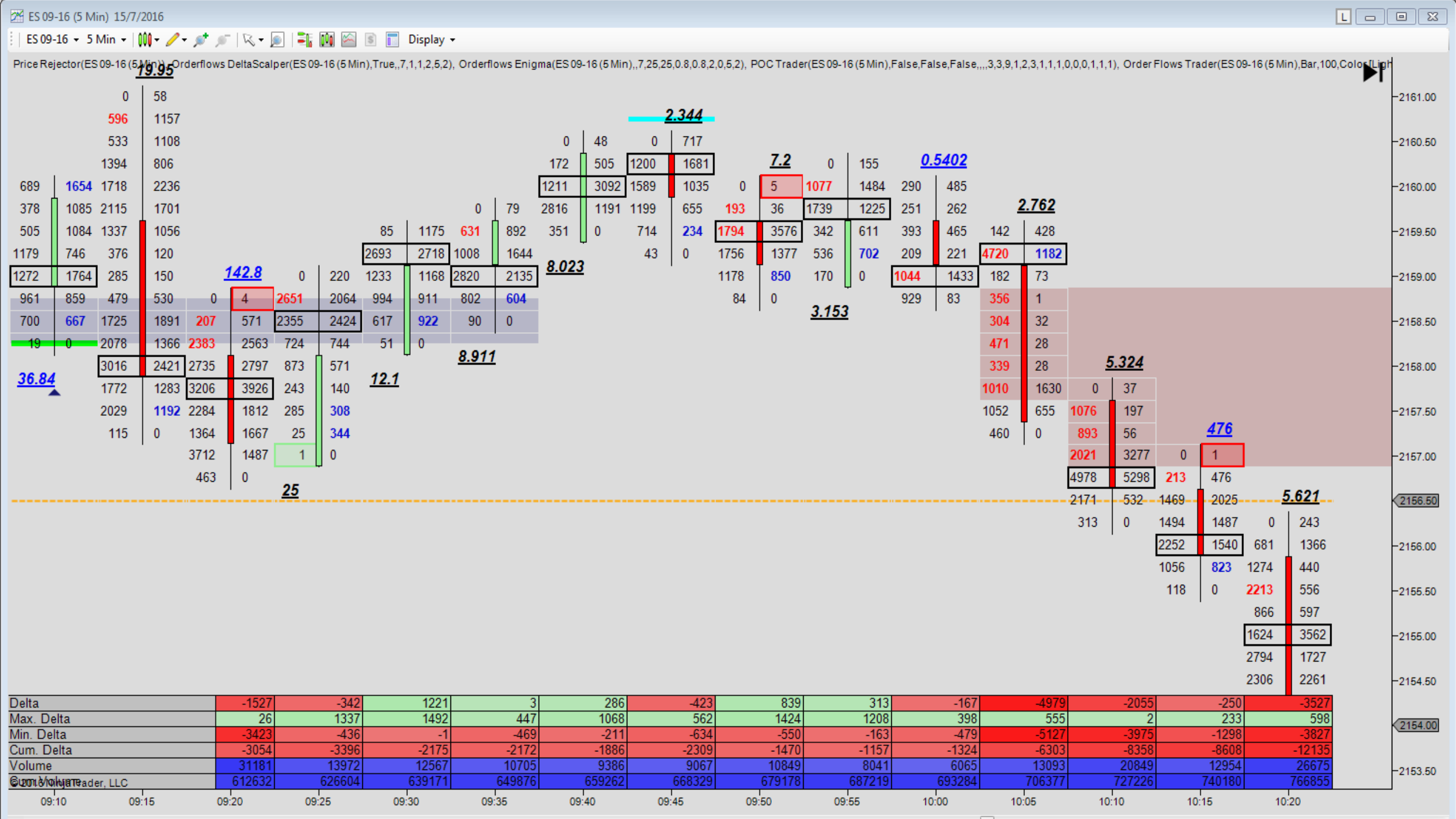
How can you tell when longer term time frame traders are active?

Look for their activity in the footprint chart. But still it is not easy. What you are looking for is specific activity. You are looking for heavy volume at the end of a move. Look for POC at certain locations at extremes of bars when a move has been made.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Delta -1527 -342 1221 3 286 -423 839 313 -167 -4979 -2055 -250 -3527
Max. Delta 26 1337 1492 447 1068 562 1424 1208 398 555 2 233 598
Min. Delta -3423 -436 -1 -469 -211 -634 -550 -163 -479 -5127 -3975 -1298 -3827
Cum. Delta -3054 -3396 -2175 -2172 -1886 -2309 -1470 -1157 -1324 -6303 -8358 -8608 -12135
Volume 31181 13972 12567 10705 9386 9067 10849 8041 6065 13093 20849 12954 26675
Cum. Volume 612632 626604 639171 649876 659262 668329 679178 687219 693284 706377 727226 740180 766855
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Trading is about change. It is unlikely that everybody recognizes change at the same time. The faster you can recognize the potential for change, the greater your competitive edge becomes.

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I have said this many times. Not all prices are equal. Each price may have its own character. It depends on volume. Would you consider a price level that trades zero contracts on the bid and 300 on the offer the same as a price level that trades 300 lots on the bid and 350 lots on the offer? Of course not. One is more aggressive than the other.

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With POC you are still using levels, just in a slightly different way - market generated levels based on what is occurring now, not some mathematical equation.

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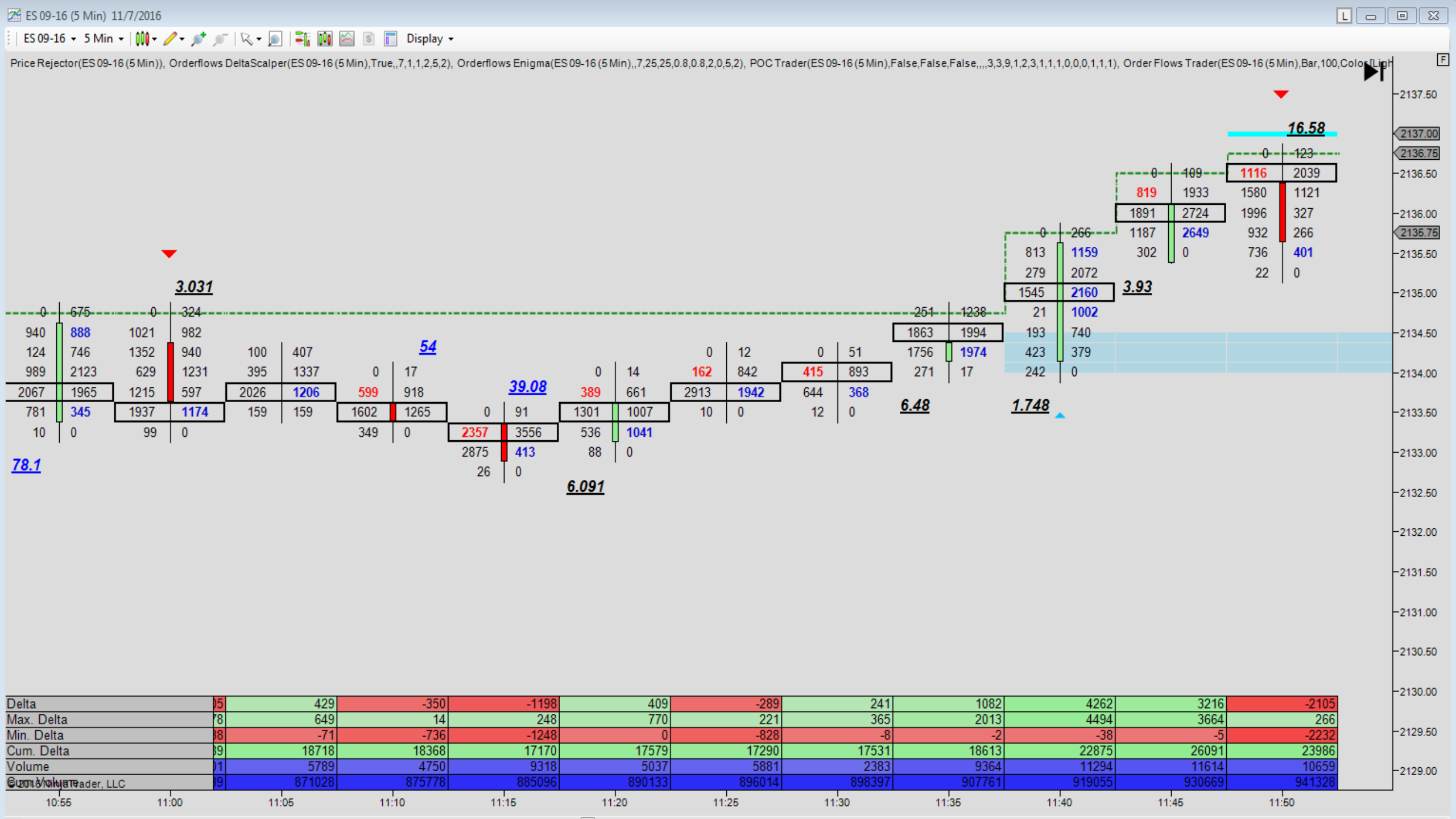
ES 5 Minute Chart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Max. Delta 649 14 248 770 221 365 2013 4494 3664 266
Min. Delta -71 -736 -1248 0 -828 -8 -2 -38 -5 -2232
Cum. Delta 18718 18368 17170 17579 17290 17531 18613 22875 26091 23986
Volume 5789 4750 9318 5037 5881 2383 9364 11294 11614 10659
Cum. Volume 871028 875778 885096 890133 896014 898397 907761 919055 930669 941328
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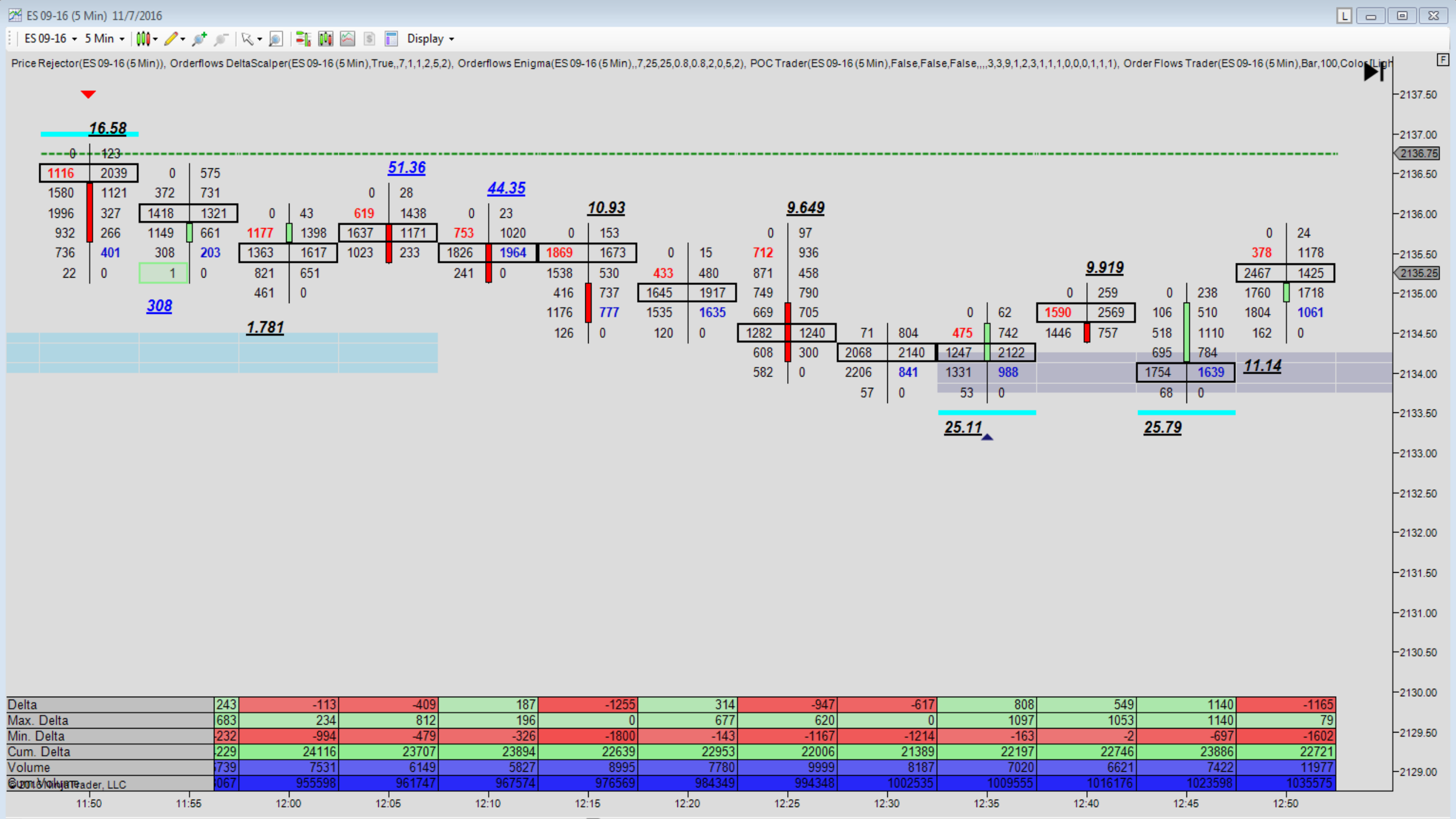
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Delta 243 -113 -409 187 -1255 314 -947 -617 808 549 1140 -1165
Max. Delta 683 234 812 196 0 677 620 0 1097 1053 1140 79
Min. Delta -232 -994 -479 -326 -1800 -143 -1167 -1214 -163 -2 -697 -1602
Cum. Delta -229 24116 23707 23894 22639 22953 22006 21389 22197 22746 23886 22721
Volume 739 7531 6149 5827 8995 7780 9999 8187 7020 6621 7422 11977
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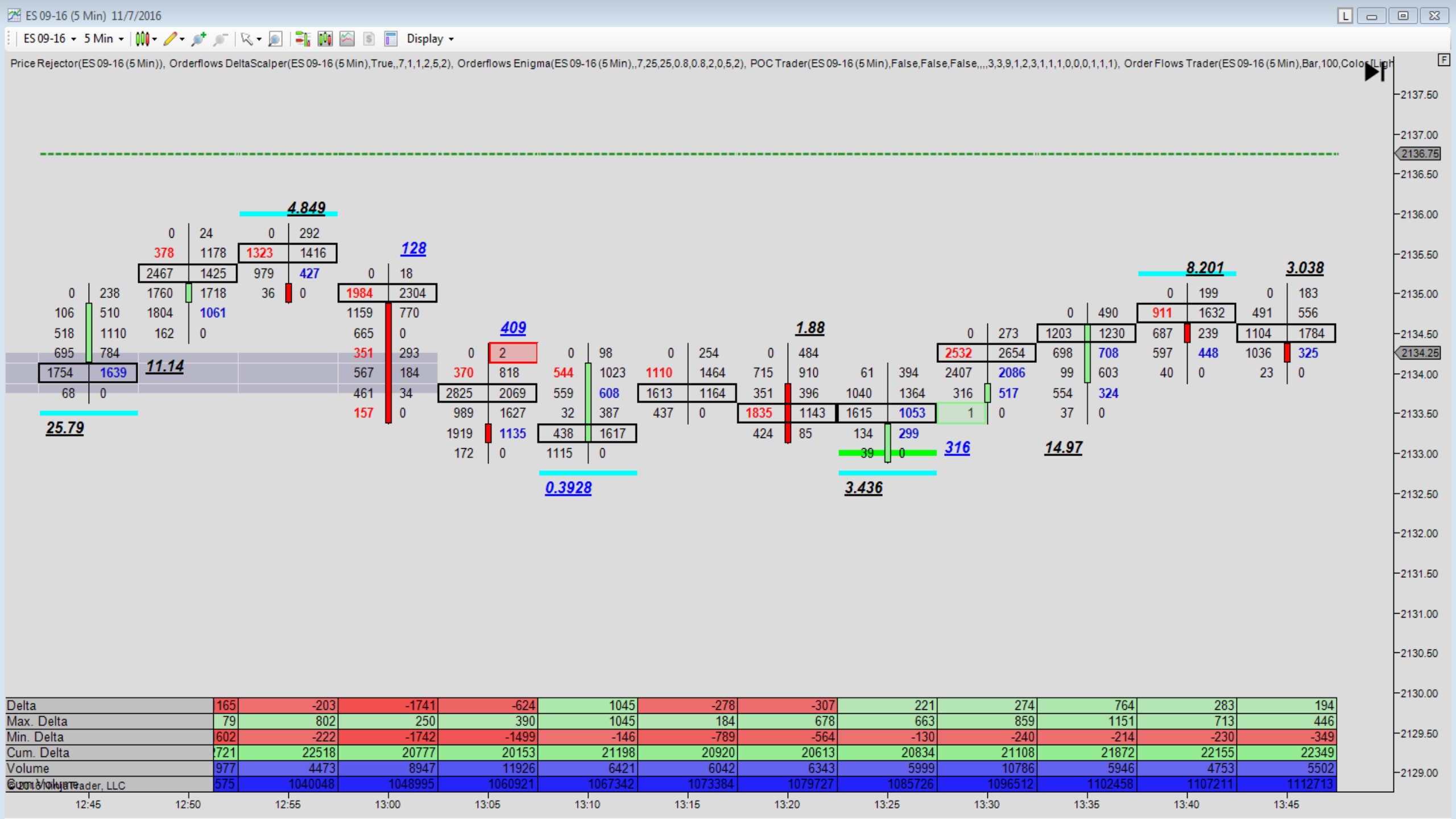
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Cum. Delta 721 22518 20777 20153 21198 20920 20613 20834 21108 21872 22155 22349
Volume 977 4473 8947 11926 6421 6042 6343 5999 10786 5946 4753 5502
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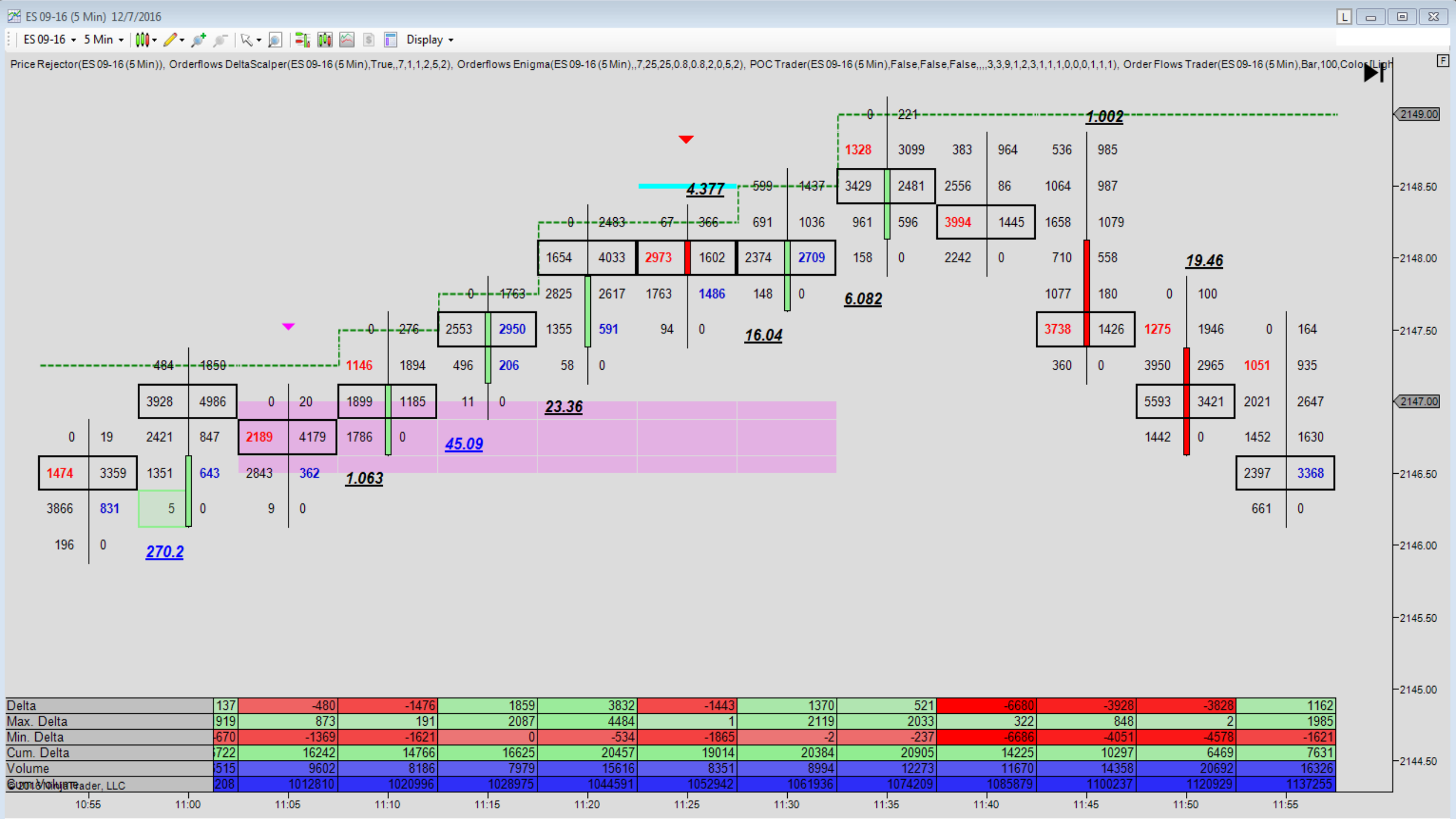
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Volume 515 9602 8186 7979 15616 8351 8994 12273 11670 14358 20692 16326
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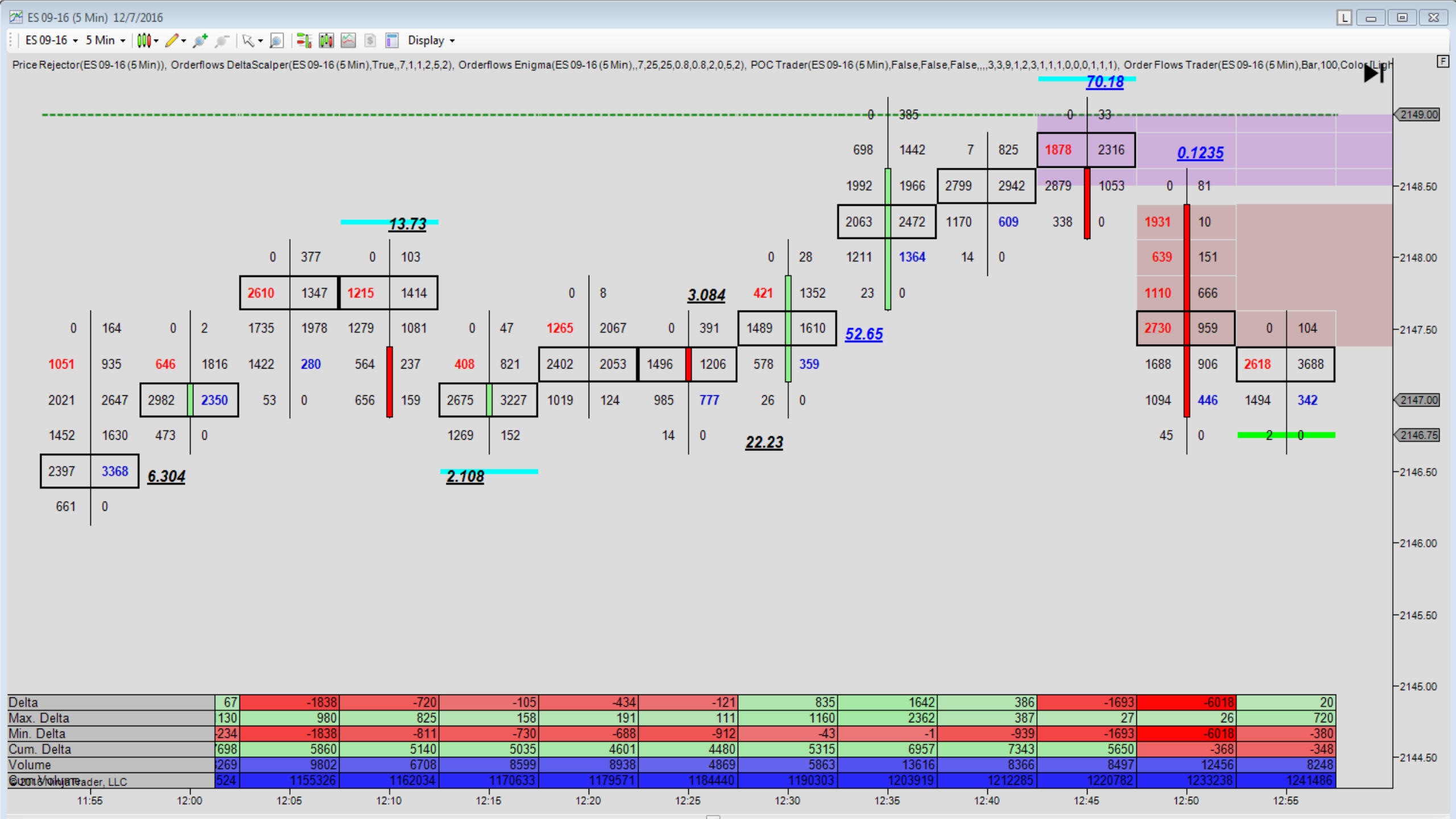

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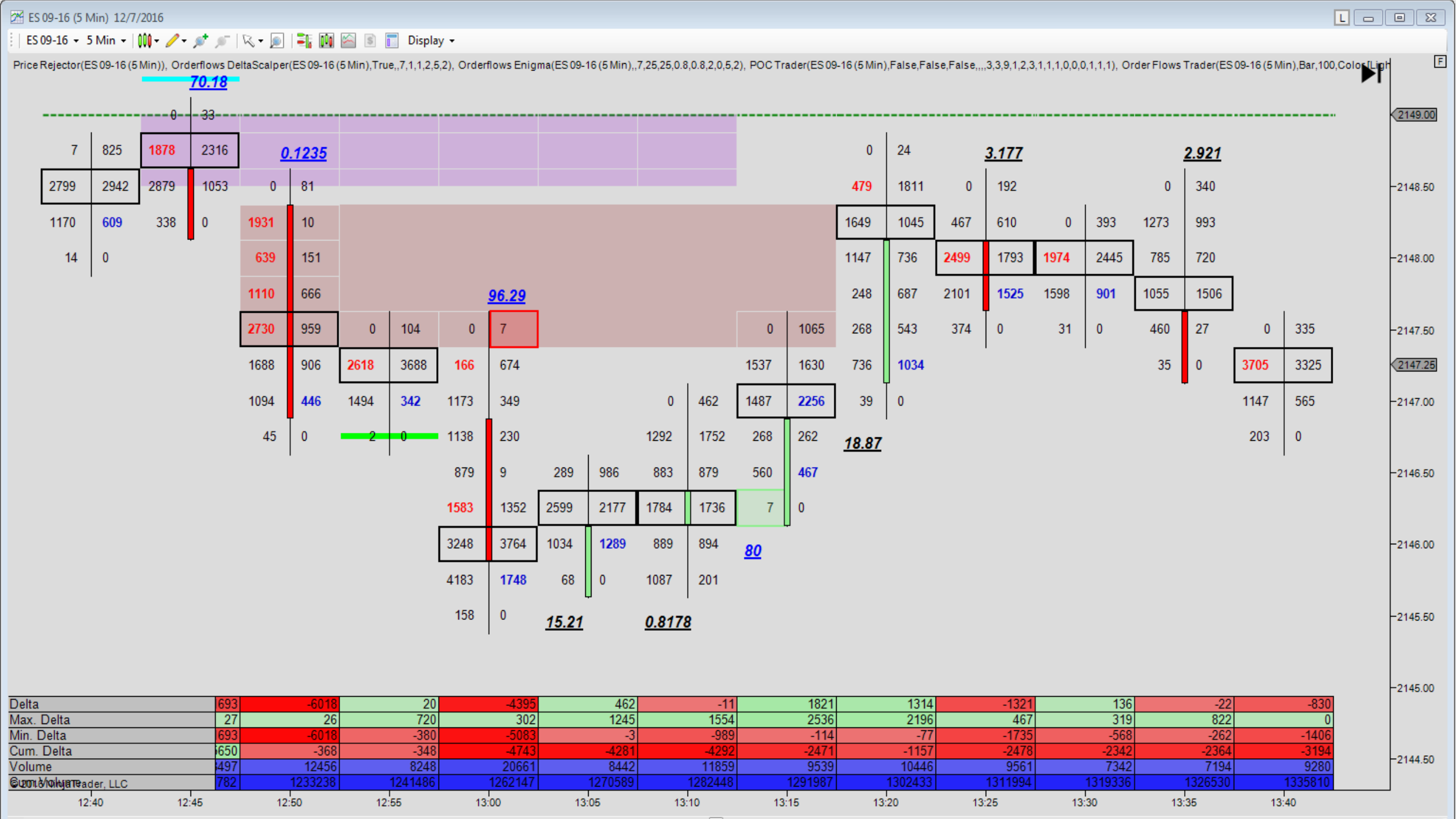
ES 09-16 (5 Min) 12/7/2016
ES 09-16
5 Min
Display
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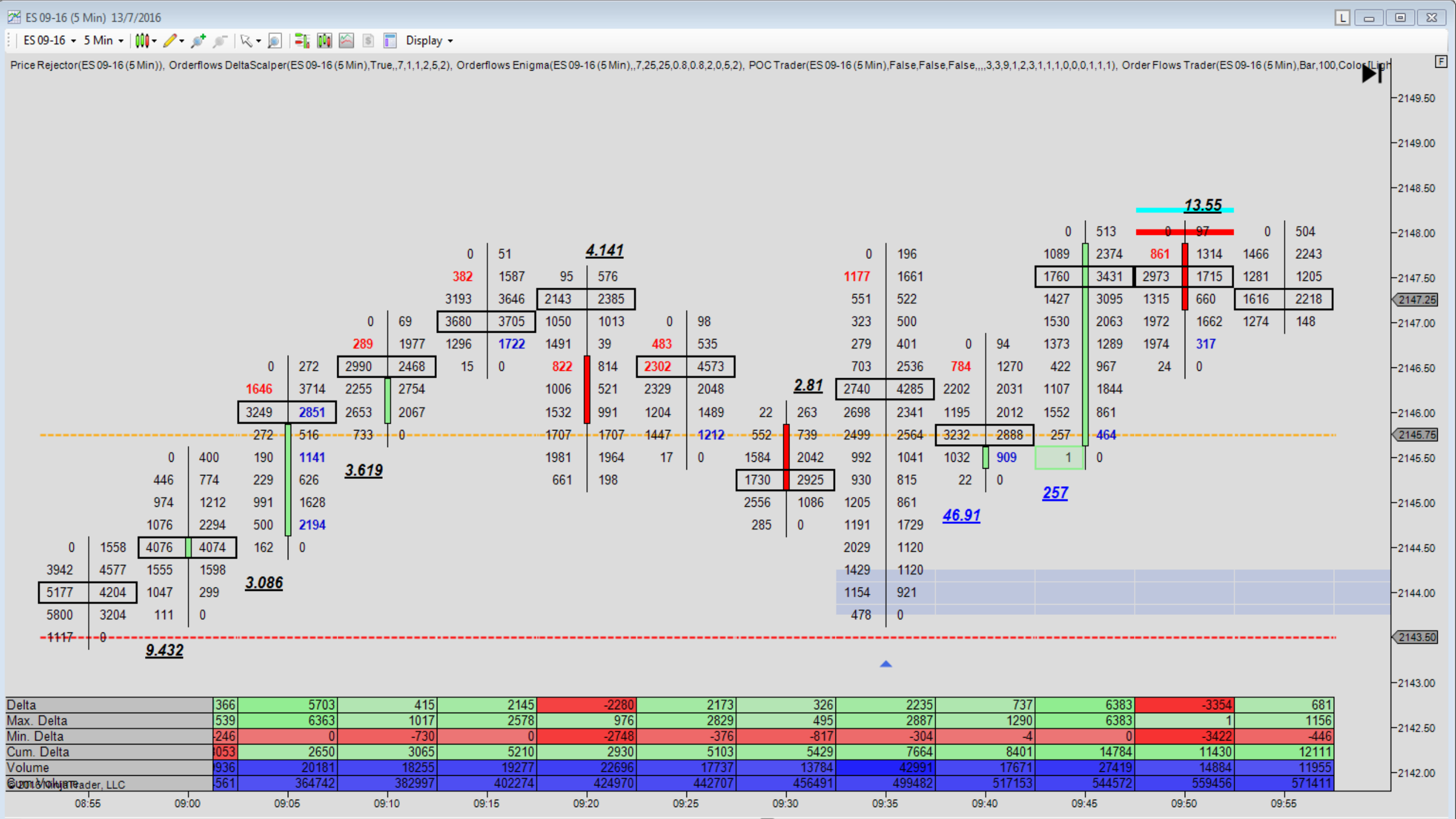
70.18
0.1235
96.29
3.177
2.921
18.87
80
15.21
0.8178
2149.00
2148.50
2148.00
2147.50
2147.25
2147.00
2146.50
2146.00
2145.50
2145.00
2144.50
Delta 693 -6018 20 -4395 462 -11 1821 1314 -1321 136 -22 -830
Max. Delta 27 26 720 302 1245 1554 2536 2196 467 319 822 0
Min. Delta 693 -6018 -380 -5083 -3 -989 -114 -77 -1735 -568 -262 -1406
Cum. Delta 650 -368 -348 -4743 -4281 -4292 -2471 -1157 -2478 -2342 -2364 -3194
Volume 497 12456 8248 20661 8442 11859 9539 10446 9561 7342 7194 9280
Cum. Volume 782 1233238 1241486 1262147 1270589 1282448 1291987 1302433 1311994 1319336 1326530 1335810
12:40
12:45
12:50
12:55
13:00
13:05
13:10
13:15
13:20
13:25
13:30
13:35
13:40


ES 09-16 (5 Min) 13/7/2016
ES 09-16
5 Min
Display
Price Rejector(ES 09-16 (5 Min)), Orderflows DeltaScalper(ES 09-16 (5 Min),True,,7,1,1,2,5,2), Orderflows Enigma(ES 09-16 (5 Min),,7,25,25,0.8,0.8,2,0,5,2), POC Trader(ES 09-16 (5 Min),False,False,False,,,,3,3,9,1,2,3,1,1,1,1,0,0,0,1,1,1), Order Flows Trader(ES 09-16 (5 Min),Bar,100,Color,Light
13.55
4.141
2.81
3.619
3.086
9.432
46.91
257
Delta 366 5703 415 2145 -2280 2173 326 2235 737 6383 -3354 681
Max. Delta 539 6363 1017 2578 976 2829 495 2887 1290 6383 1 1156
Min. Delta -246 0 -730 0 -2748 -376 -817 -304 -4 0 -3422 -446
Cum. Delta 053 2650 3065 5210 2930 5103 5429 7664 8401 14784 11430 12111
Volume 936 20181 18255 19277 22696 17737 13784 42991 17671 27419 14884 11955
Cum. Volume 561 364742 382997 402274 424970 442707 456491 499482 517153 544572 559456 571411
2149.50
2149.00
2148.50
2148.00
2147.50
2147.25
2147.00
2146.50
2146.00
2145.75
2145.50
2145.00
2144.50
2144.00
2143.50
2143.00
2142.50
2142.00
08:55
09:00
09:05
09:10
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09:20
09:25
09:30
09:35
09:40
09:45
09:50
09:55
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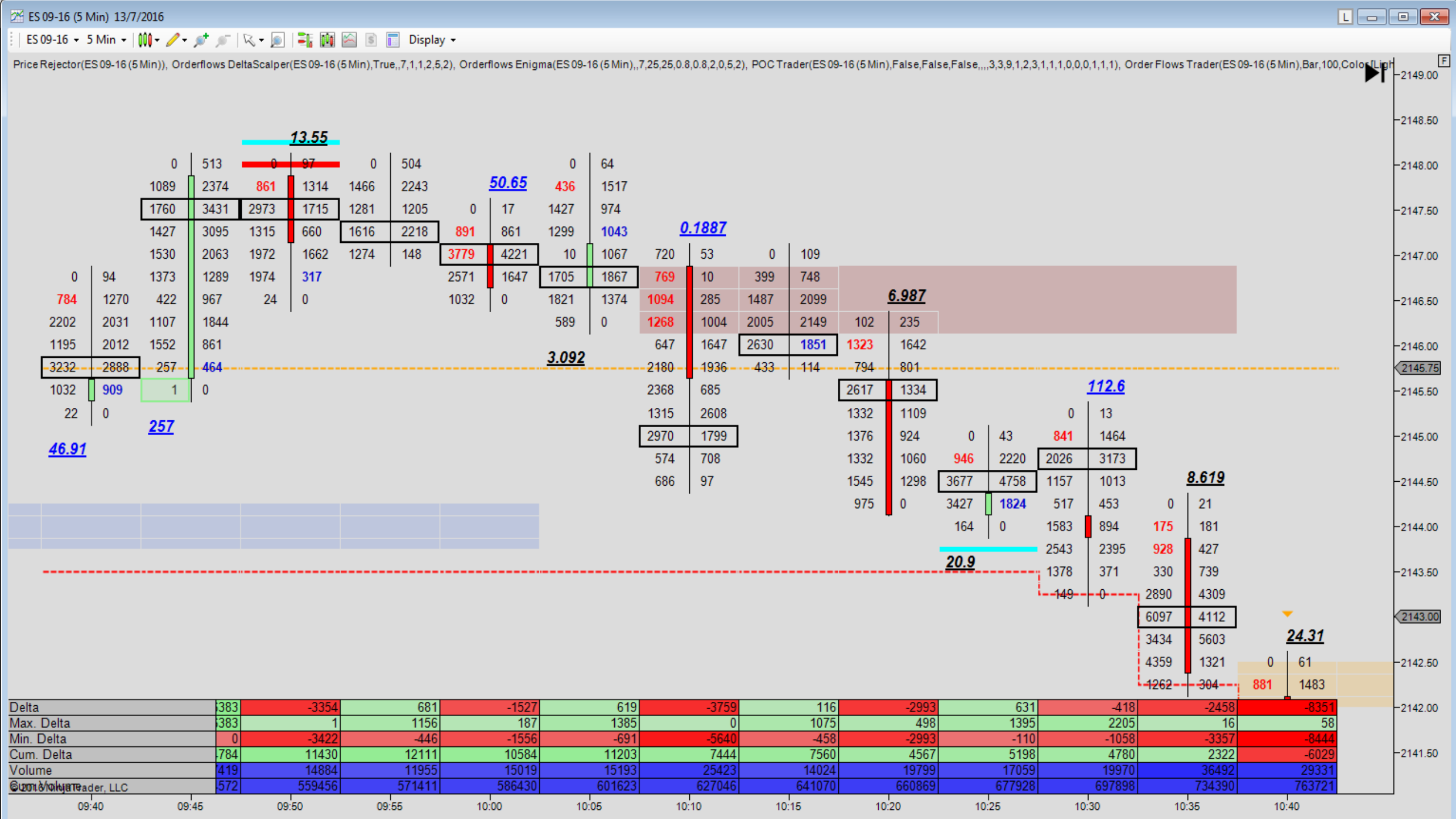
ES 09-16 (5 Min) 13/7/2016
ES 09-16 5 Min Display
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13.55
50.65
0.1887
6.987
3.092
112.6
8.619
24.31
46.91
257
20.9
Delta -383 -3354 681 -1527 619 -3759 116 -2993 631 -418 -2458 -8351
Max. Delta 383 1 1156 187 1385 0 1075 498 1395 2205 16 58
Min. Delta 0 -3422 -446 -1556 -691 -5640 -458 -2993 -110 -1058 -3357 -8444
Cum. Delta 784 11430 12111 10584 11203 7444 7560 4567 5198 4780 2322 -6029
Volume 1419 14884 11955 15019 15193 25423 14024 19799 17059 19970 36492 29331
Cum. Volume 572 559456 571411 586430 601623 627046 641070 660869 677928 697898 734390 763721
2149.00
2148.50
2148.00
2147.50
2147.00
2146.50
2146.00
2145.75
2145.50
2145.00
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09:40
09:45
09:50
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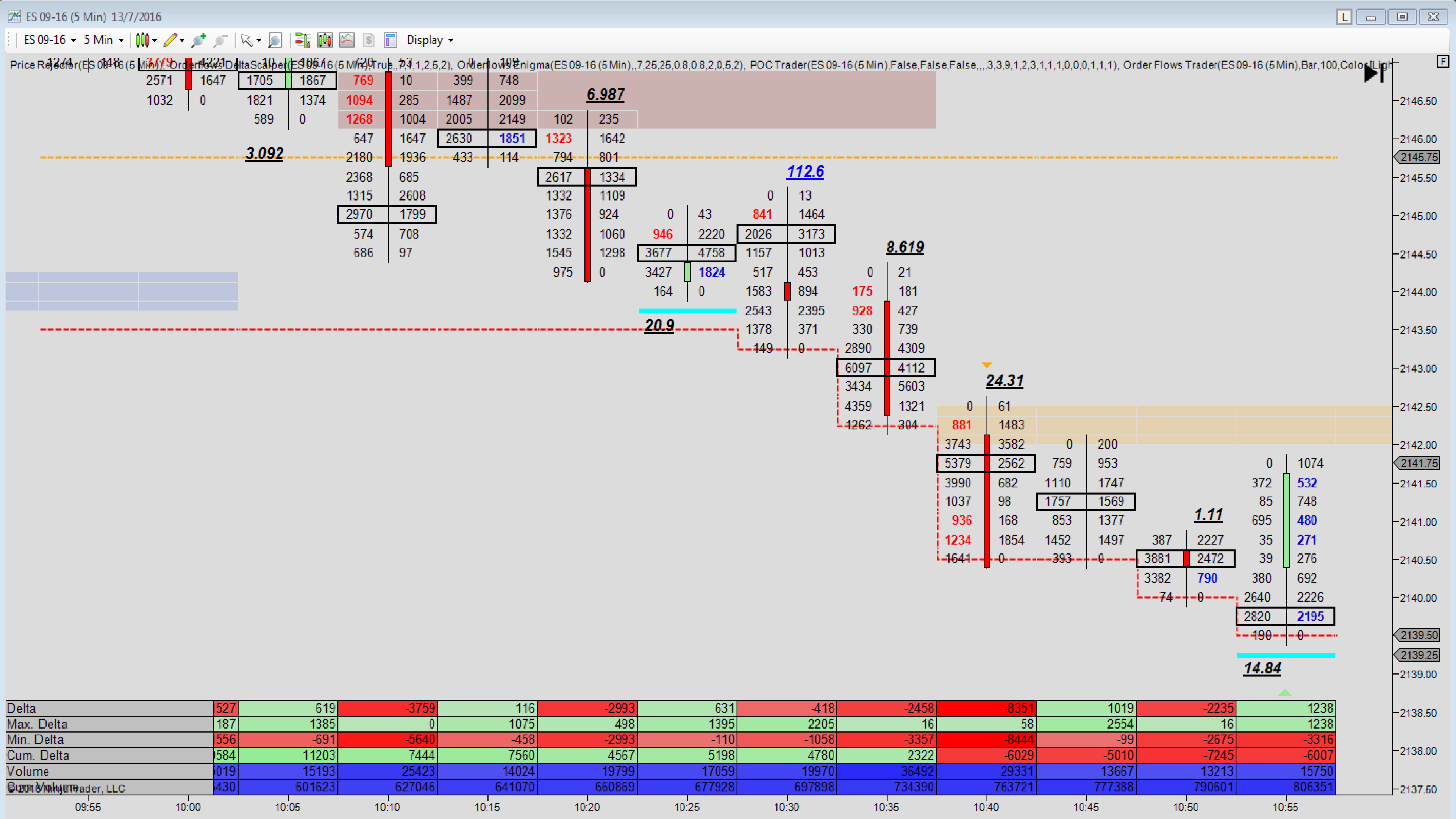
© 2016 NinjaTrader, LLC


ES 09-16 (5 Min) 13/7/2016
ES 09-16 5 Min Display
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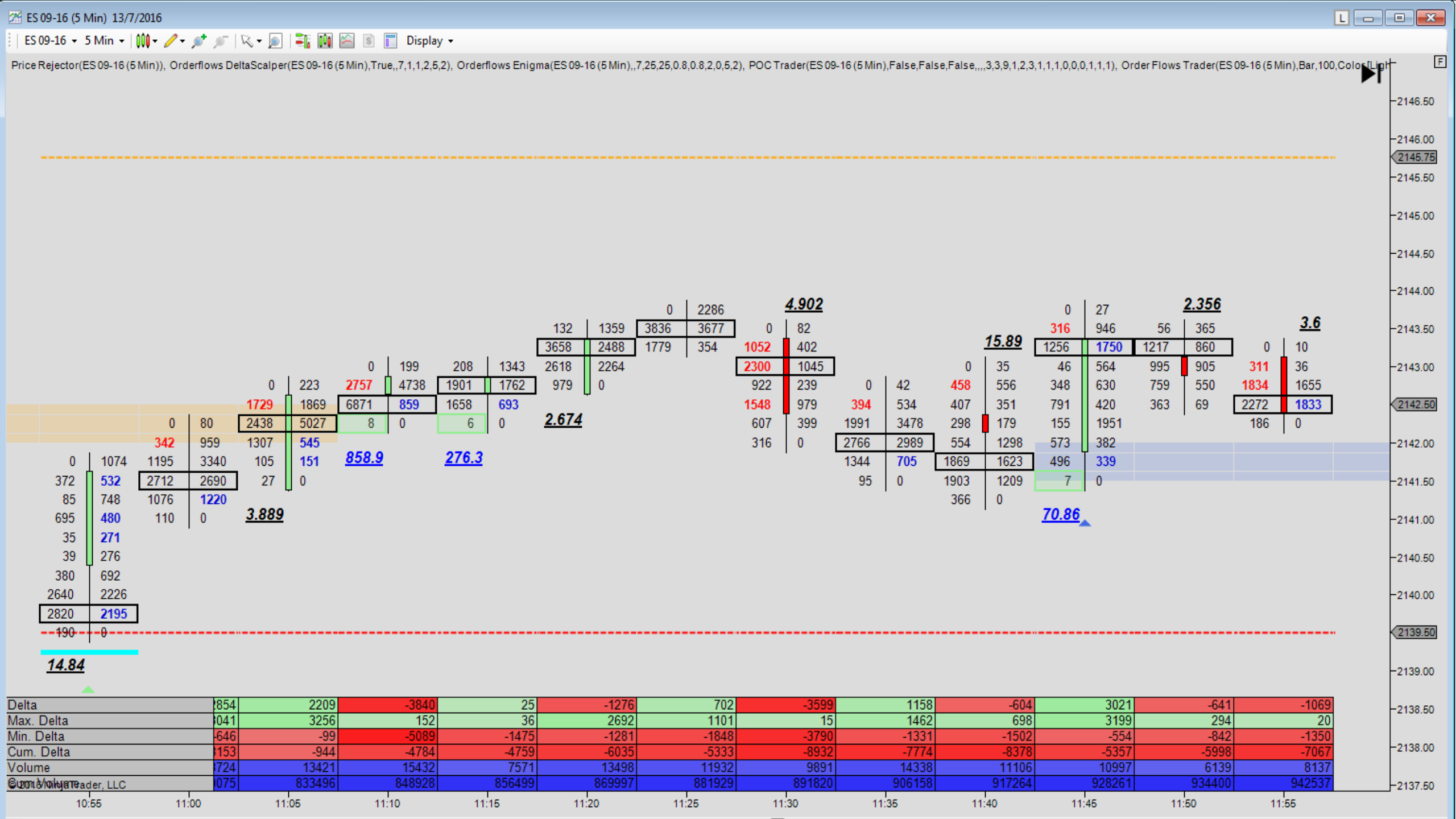
3.092
6.987
112.6
20.9
8.619
24.31
1.11
14.84
Delta 527 619 -3759 116 -2993 631 -418 -2458 -8351 1019 -2235 1238
Max. Delta 187 1385 0 1075 498 1395 2205 16 58 2554 16 1238
Min. Delta 556 -691 -5640 -458 -2993 -110 -1058 -3357 -8444 -99 -2675 -3316
Cum. Delta 584 11203 7444 7560 4567 5198 4780 2322 -6029 -5010 -7245 -6007
Volume 019 15193 25423 14024 19799 17059 19970 36492 29331 13667 13213 15750
Cum. Volume 430 601623 627046 641070 660869 677928 697898 734390 763721 777388 790601 806351
© 2016 NinjaTrader, LLC
09:55 10:00 10:05 10:10 10:15 10:20 10:25 10:30 10:35 10:40 10:45 10:50 10:55
2146.50 2146.00 2145.75 2145.50 2145.00 2144.50 2144.00 2143.50 2143.00 2142.50 2142.00 2141.75 2141.50 2141.00 2140.50 2140.00 2139.50 2139.25 2139.00 2138.50 2138.00 2137.50


ES 09-16 (5 Min) 13/7/2016
ES 09-16
5 Min
Display
Price Rejector(ES 09-16 (5 Min)), Orderflows DeltaScalper(ES 09-16 (5 Min),True,,7,1,1,2,5,2), Orderflows Enigma(ES 09-16 (5 Min),,7,25,25,0.8,0.8,2,0,5,2), POC Trader(ES 09-16 (5 Min),False,False,False,,,,3,3,9,1,2,3,1,1,1,0,0,0,1,1,1), Order Flows Trader(ES 09-16 (5 Min),Bar,100,Color,Light
14.84
3.889
858.9
276.3
2.674
4.902
15.89
70.86
2.356
3.6
Delta
Max. Delta
Min. Delta
Cum. Delta
Volume
Cum. Volume
2209
3256
-99
-944
13421
833496
-3840
-5089
-4784
15432
848928
25
152
36
-1475
-4759
7571
856499
-1276
2692
-1281
-6035
13498
869997
702
1101
-1848
-5333
11932
881929
-3599
15
-3790
-8932
9891
891820
1158
1462
-1331
-7774
14338
906158
-604
698
-1502
-8378
11106
917264
3021
3199
-554
-5357
10997
928261
-641
294
-842
-5998
6139
934400
-1069
20
-1350
-7067
8137
942537
© 2016 NinjaTrader, LLC
10:55
11:00
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11:50
11:55
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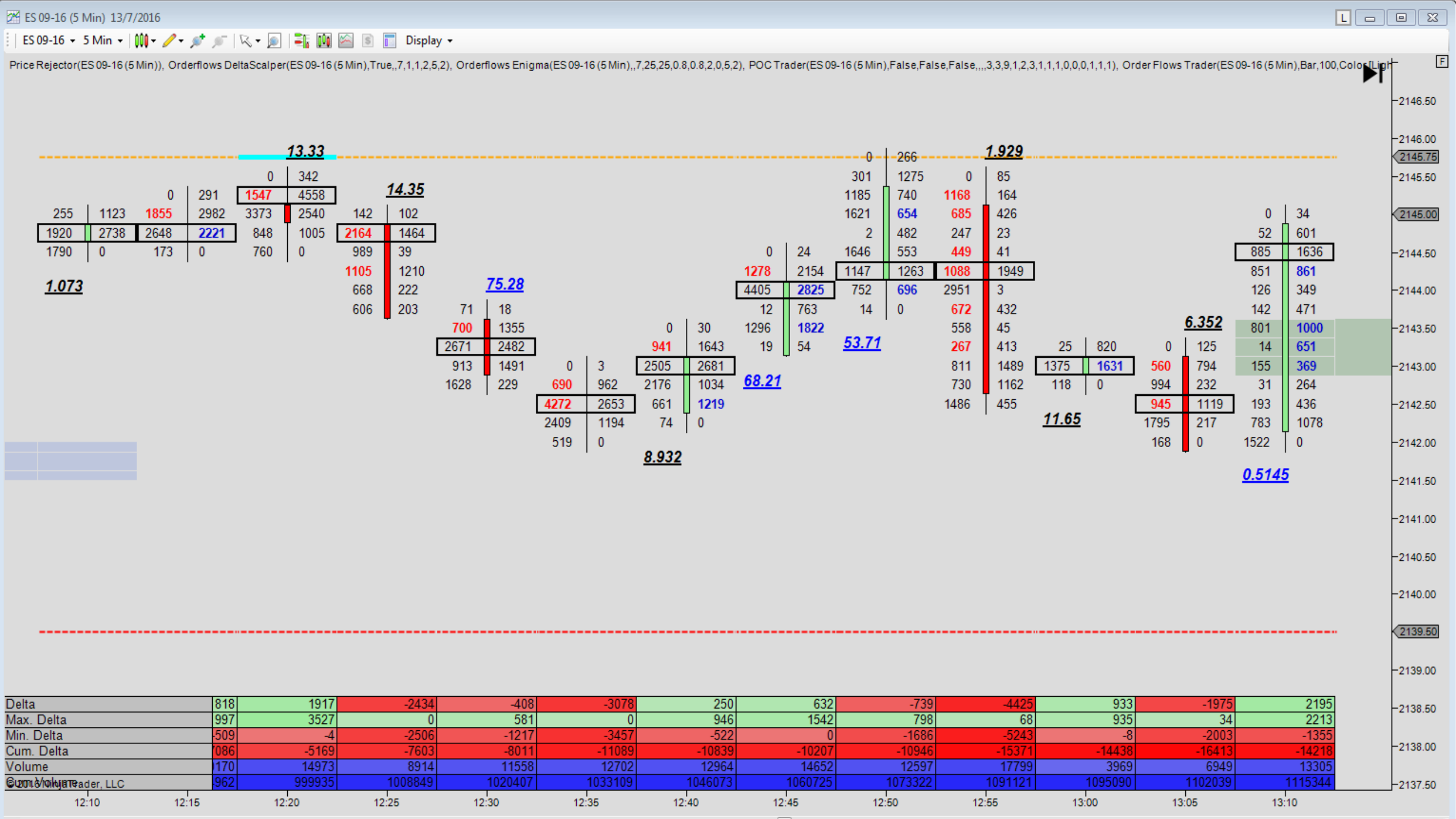
2138.00
2137.50


ES 09-16 (5 Min) 13/7/2016
ES 09-16
5 Min
Display
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13.33
14.35
1.073
75.28
8.932
68.21
53.71
1.929
11.65
6.352
0.5145
2146.50
2146.00
2145.75
2145.50
2145.00
2144.50
2144.00
2143.50
2143.00
2142.50
2142.00
2141.50
2141.00
2140.50
2140.00
2139.50
2139.00
2138.50
2138.00
2137.50
Delta 818 1917 -2434 -408 -3078 250 632 -739 -4425 933 -1975 2195
Max. Delta 997 3527 0 581 0 946 1542 798 68 935 34 2213
Min. Delta -509 -4 -2506 -1217 -3457 -522 0 -1686 -5243 -8 -2003 -1355
Cum. Delta 086 -5169 -7603 -8011 -11089 -10839 -10207 -10946 -15371 -14438 -16413 -14218
Volume 170 14973 8914 11558 12702 12964 14652 12597 17799 3969 6949 13305
Cum. Volume 962 999935 1008849 1020407 1033109 1046073 1060725 1073322 1091121 1095090 1102039 1115344
12:10
12:15
12:20
12:25
12:30
12:35
12:40
12:45
12:50
12:55
13:00
13:05
13:10
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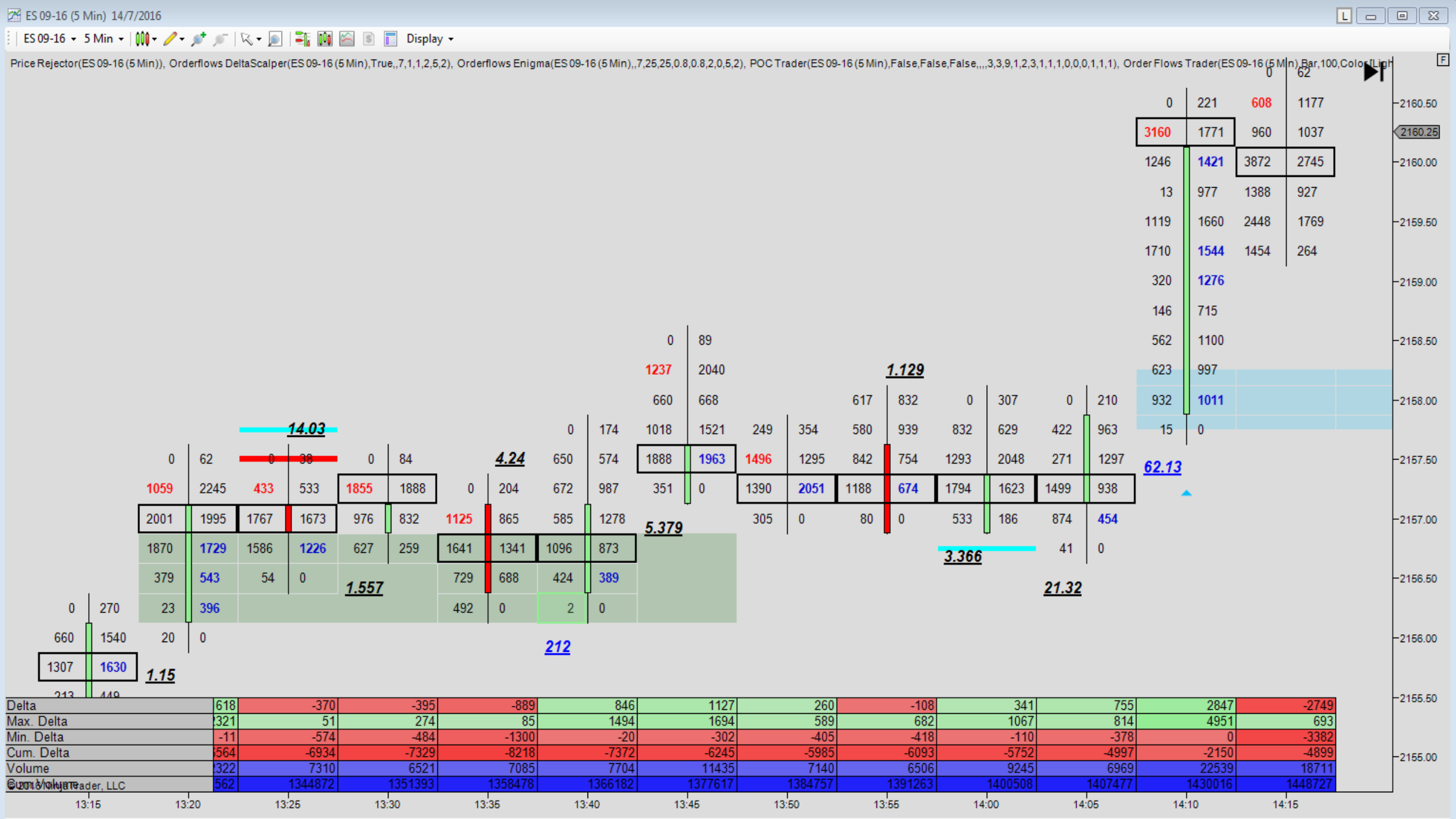
Orderflows Inner Circle Weekly Webinar #1 – Using POC

Understanding the bar type. Is it a short bar or a longer bar and where the POC appears.

Don't just take it blindly. Put it in context to the type of bar you are dealing with. If you are taking a POC in the 3rd level in a bar with 6 levels, it probably won't be as effective as the POC in the 3rd level in a bar with 10 levels.


ES 09-16 (5 Min) 14/7/2016
ES 09-16
5 Min
Display
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14.03
4.24
1.129
62.13
5.379
1.557
3.366
21.32
212
1.15
Delta 618 -370 -395 -889 846 1127 260 -108 341 755 2847 -2749
Max. Delta 321 51 274 85 1494 1694 589 682 1067 814 4951 693
Min. Delta -11 -574 -484 -1300 -20 -302 -405 -418 -110 -378 0 -3382
Cum. Delta 564 -6934 -7329 -8218 -7372 -6245 -5985 -6093 -5752 -4997 -2150 -4899
Volume 322 7310 6521 7085 7704 11435 7140 6506 9245 6969 22539 18711
Cum. Volume 562 1344872 1351393 1358478 1366182 1377617 1384757 1391263 1400508 1407477 1430016 1448727
2160.50
2160.25
2160.00
2159.50
2159.00
2158.50
2158.00
2157.50
2157.00
2156.50
2156.00
2155.50
2155.00
13:15
13:20
13:25
13:30
13:35
13:40
13:45
13:50
13:55
14:00
14:05
14:10
14:15
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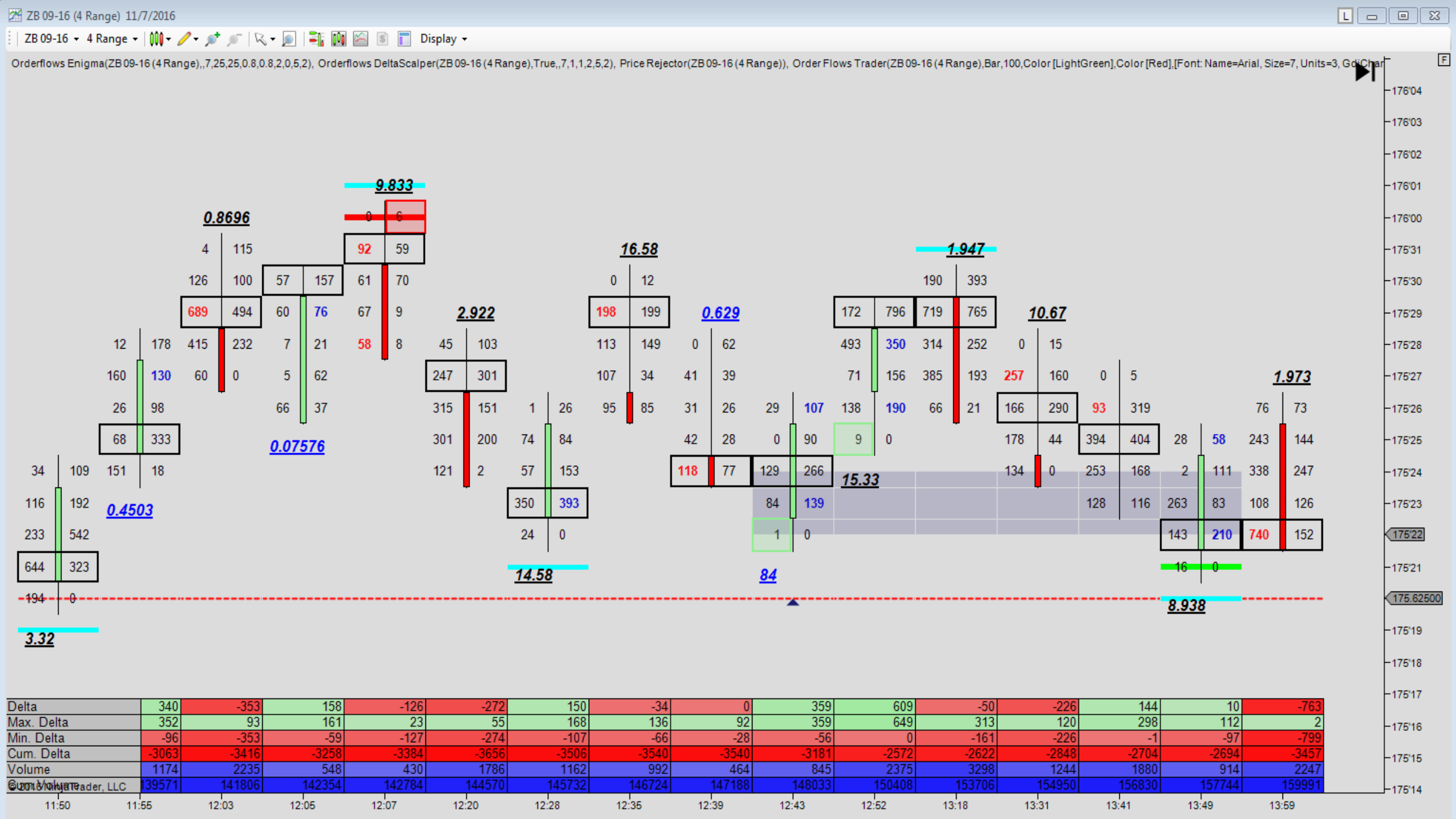
Orderflows Inner Circle Weekly Webinar #1 – Using POC

Orderflows Inner Circle Weekly Webinar #1 – Using POC

Ever wonder why price congestion happens?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4 Range
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0.8696
16.58
1.947
2.922
0.629
10.67
1.973
0.07576
0.4503
15.33
14.58
84
8.938
3.32
Delta 340 -353 158 -126 -272 150 -34 0 359 609 -50 -226 144 10 -763
Max. Delta 352 93 161 23 55 168 136 92 359 649 313 120 298 112 2
Min. Delta -96 -353 -59 -127 -274 -107 -66 -28 -56 0 -161 -226 -1 -97 -799
Cum. Delta -3063 -3416 -3258 -3384 -3656 -3506 -3540 -3540 -3181 -2572 -2622 -2848 -2704 -2694 -3457
Volume 1174 2235 548 430 1786 1162 992 464 845 2375 3298 1244 1880 914 2247
Cum. Volume 139571 141806 142354 142784 144570 145732 146724 147188 148033 150408 153706 154950 156830 157744 159991
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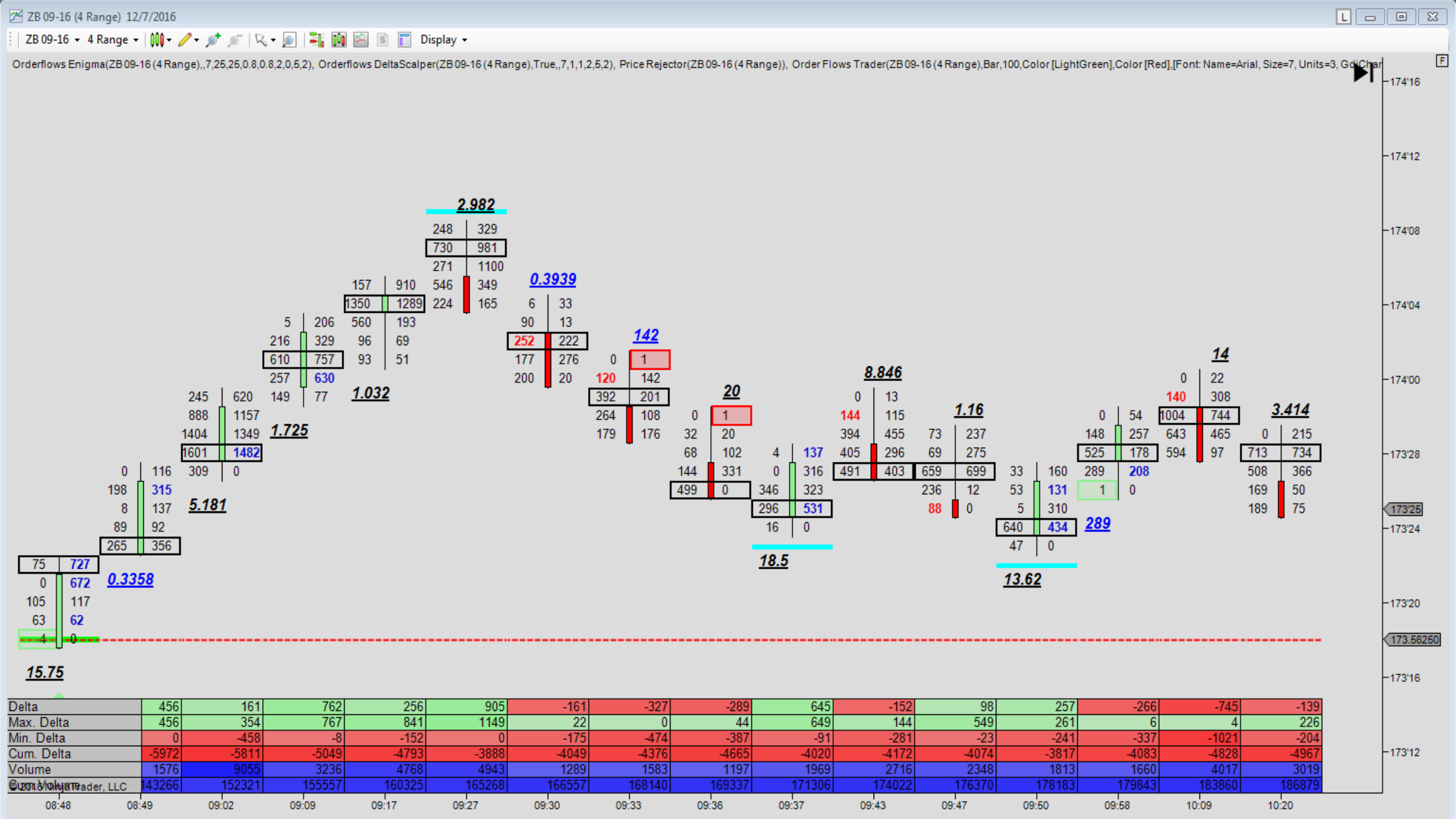
11:50 11:55 12:03 12:05 12:07 12:20 12:28 12:35 12:39 12:43 12:52 13:18 13:31 13:41 13:49 13:59
176'04 176'03 176'02 176'01 176'00 175'31 175'30 175'29 175'28 175'27 175'26 175'25 175'24 175'23 175'22 175'21 175.62500 175'19 175'18 175'17 175'16 175'15 175'14

Orderflows Inner Circle Weekly Webinar #1 – Using POC

ZB examples


ZB 09-16 (4 Range) 12/7/2016
ZB 09-16
4 Range
Display
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0.3358
5.181
1.725
1.032
2.982
0.3939
142
20
18.5
8.846
1.16
13.62
289
3.414
14
174'16
174'12
174'08
174'04
174'00
173'28
173'25
173'24
173'20
173.56250
173'16
173'12
Delta 456 161 762 256 905 -161 -327 -289 645 -152 98 257 -266 -745 -139
Max. Delta 456 354 767 841 1149 22 0 44 649 144 549 261 6 4 226
Min. Delta 0 -458 -8 -152 0 -175 -474 -387 -91 -281 -23 -241 -337 -1021 -204
Cum. Delta -5972 -5811 -5049 -4793 -3888 -4049 -4376 -4665 -4020 -4172 -4074 -3817 -4083 -4828 -4967
Volume 1576 9055 3236 4768 4943 1289 1583 1197 1969 2716 2348 1813 1660 4017 3019
Cum. Volume 143266 152321 155557 160325 165268 166557 168140 169337 171306 174022 176370 178183 179843 183860 186879
08:48
08:49
09:02
09:09
09:17
09:27
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09:47
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09:58
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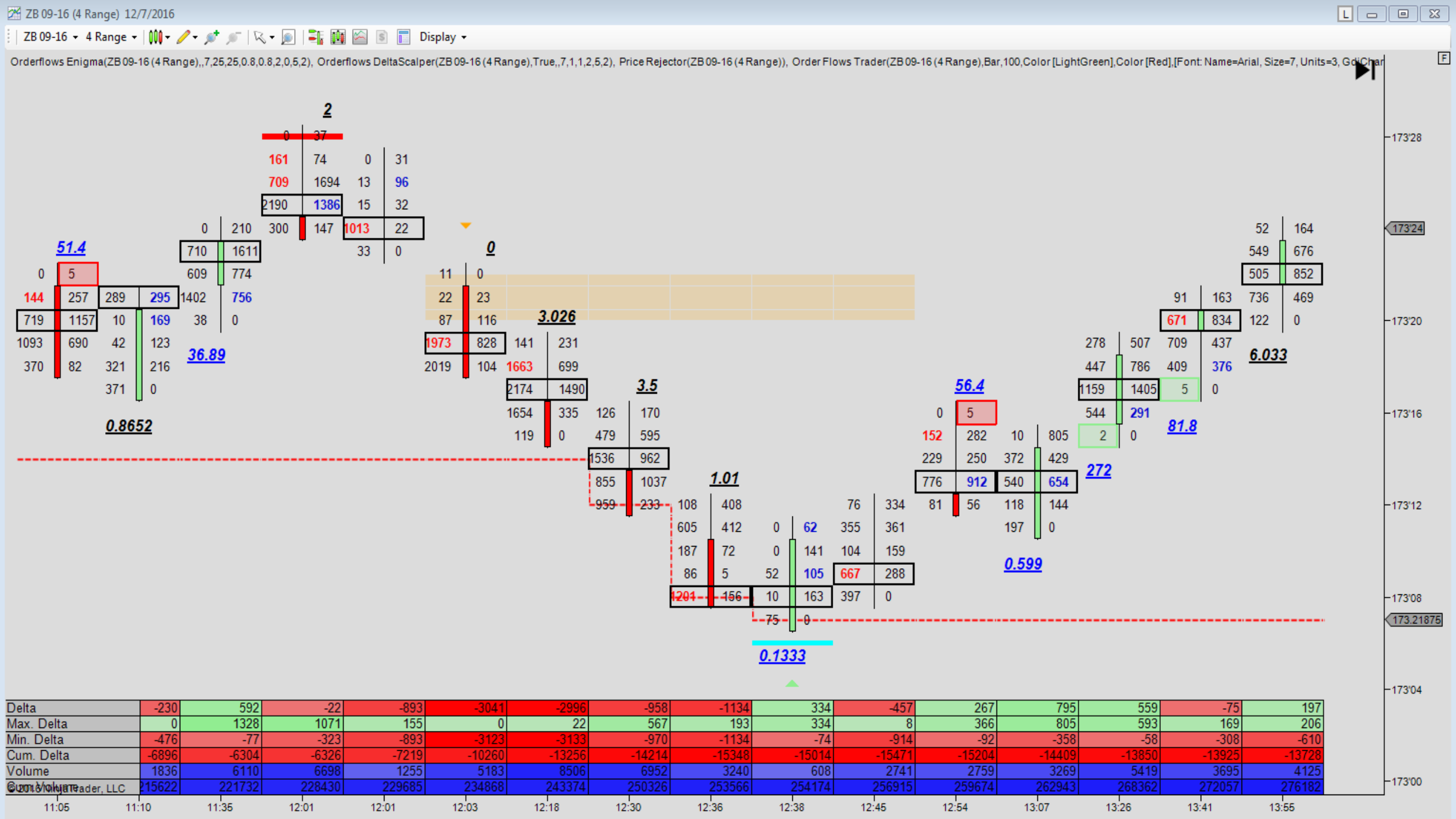
10:20



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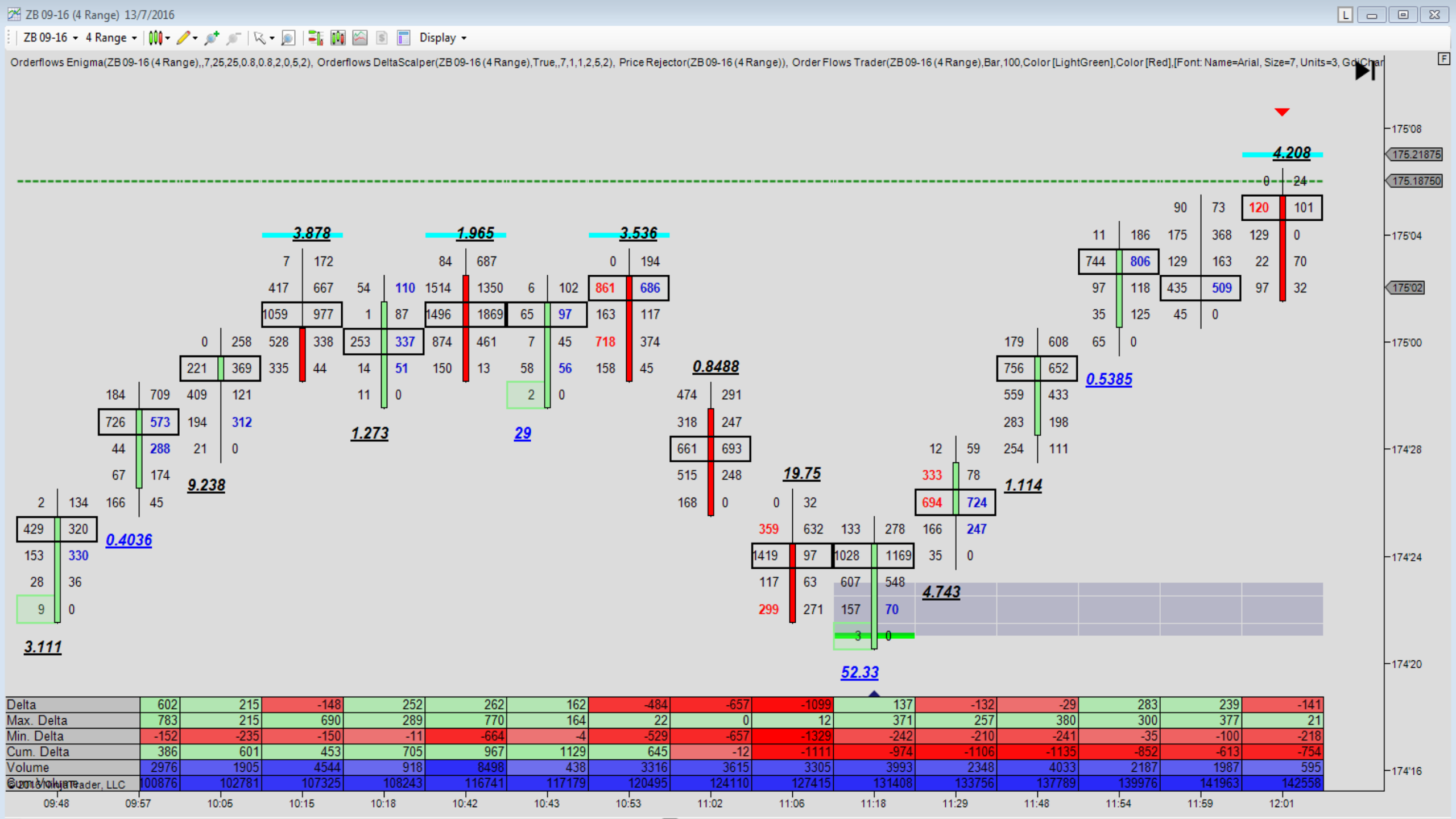
ZB 09-16 (4 Range) 13/7/2016
ZB 09-16
4 Range
Display
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3.878
1.965
3.536
0.8488
19.75
0.5385
1.114
9.238
1.273
29
0.4036
4.743
3.111
52.33
175'08
175.21875
175.18750
175'04
175'02
175'00
174'28
174'24
174'20
174'16
Delta 602 215 -148 252 262 162 -484 -657 -1099 137 -132 -29 283 239 -141
Max. Delta 783 215 690 289 770 164 22 0 12 371 257 380 300 377 21
Min. Delta -152 -235 -150 -11 -664 -4 -529 -657 -1329 -242 -210 -241 -35 -100 -218
Cum. Delta 386 601 453 705 967 1129 645 -12 -1111 -974 -1106 -1135 -852 -613 -754
Volume 2976 1905 4544 918 8498 438 3316 3615 3305 3993 2348 4033 2187 1987 595
Cum. Volume 100876 102781 107325 108243 116741 117179 120495 124110 127415 131408 133756 137789 139976 141963 142558
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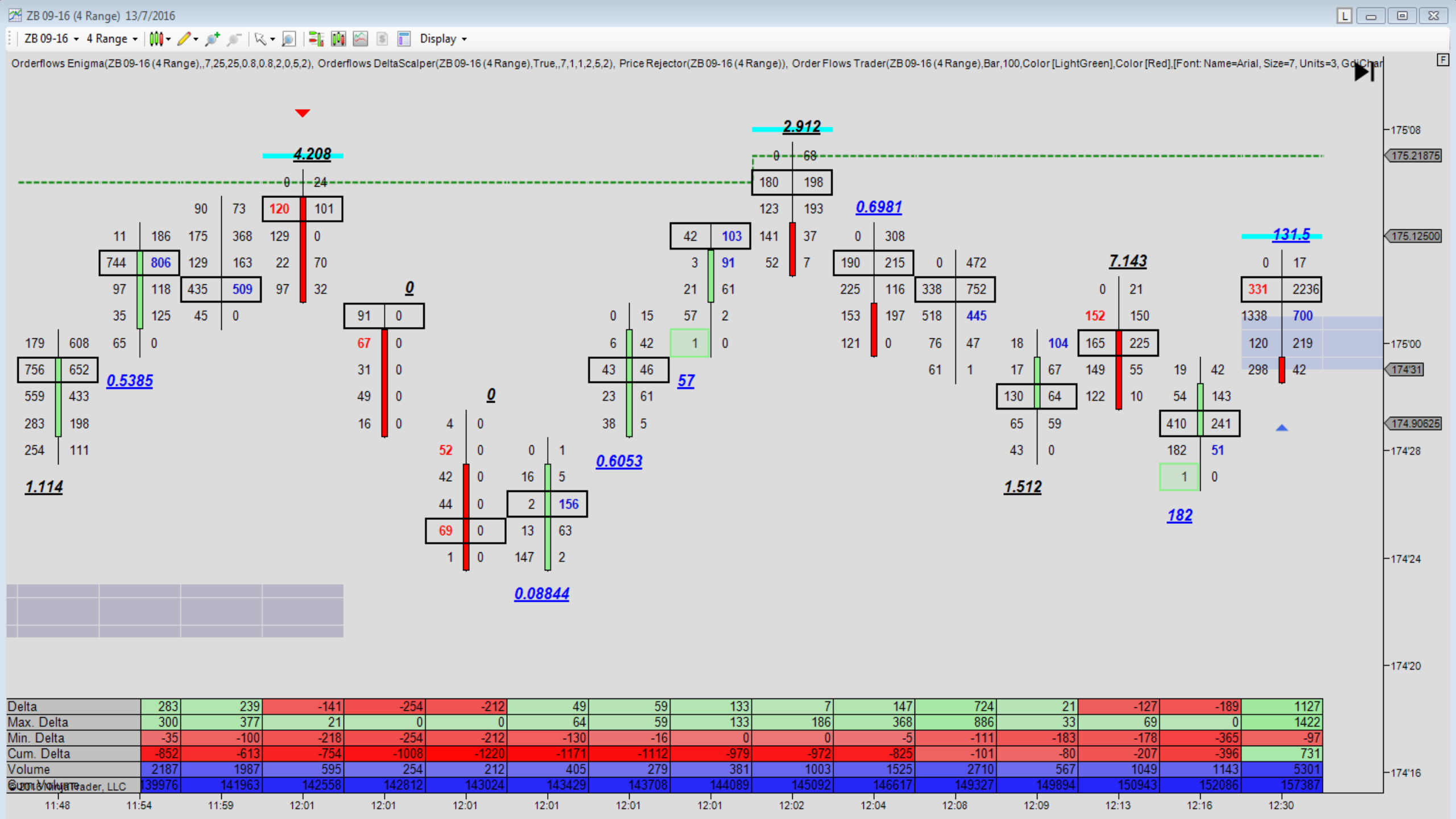
09:48 09:57 10:05 10:15 10:18 10:42 10:43 10:53 11:02 11:06 11:18 11:29 11:48 11:54 11:59 12:01


ZB 09-16 (4 Range) 13/7/2016
ZB 09-16
4 Range
Display
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131.5
7.143
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0
0
57
0.6053
1.114
1.512
182
0.08844
175'08
175.21875
175.12500
175'00
174'31
174.90625
174'28
174'24
174'20
174'16
Delta 283 239 -141 -254 -212 49 59 133 7 147 724 21 -127 -189 1127
Max. Delta 300 377 21 0 0 64 59 133 186 368 886 33 69 0 1422
Min. Delta -35 -100 -218 -254 -212 -130 -16 0 0 -5 -111 -183 -178 -365 -97
Cum. Delta -852 -613 -754 -1008 -1220 -1171 -1112 -979 -972 -825 -101 -80 -207 -396 731
Volume 2187 1987 595 254 212 405 279 381 1003 1525 2710 567 1049 1143 5301
Cum. Volume 139976 141963 142558 142812 143024 143429 143708 144089 145092 146617 149327 149894 150943 152086 157387
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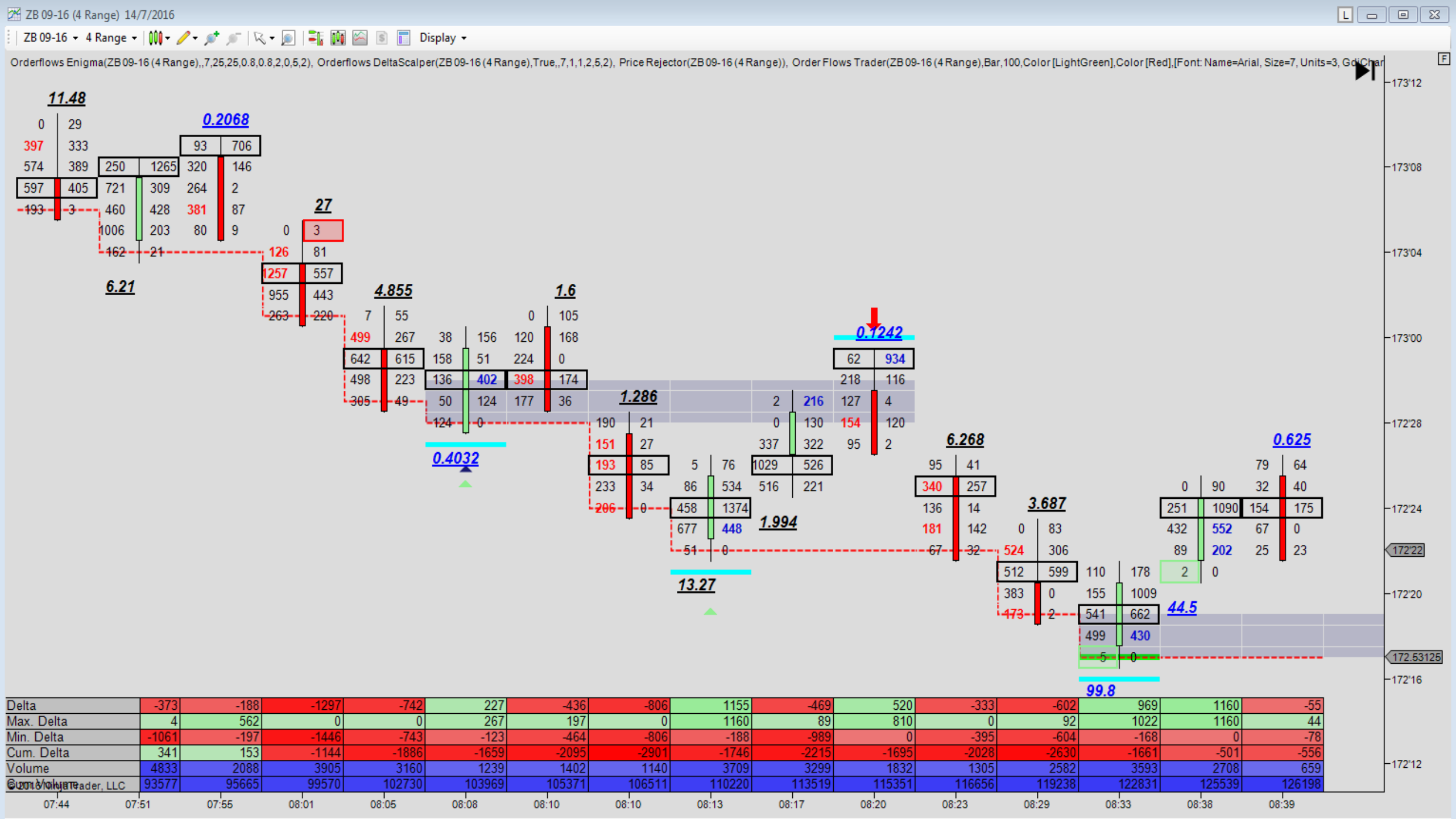
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6.268
1.994
3.687
13.27
0.625
44.5
99.8
173'12
173'08
173'04
173'00
172'28
172'24
172'22
172'20
172.53125
172'16
172'12
Delta -373 -188 -1297 -742 227 -436 -806 1155 -469 520 -333 -602 969 1160 -55
Max. Delta 4 562 0 0 267 197 0 1160 89 810 0 92 1022 1160 44
Min. Delta -1061 -197 -1446 -743 -123 -464 -806 -188 -989 0 -395 -604 -168 0 -78
Cum. Delta 341 153 -1144 -1886 -1659 -2095 -2901 -1746 -2215 -1695 -2028 -2630 -1661 -501 -556
Volume 4833 2088 3905 3160 1239 1402 1140 3709 3299 1832 1305 2582 3593 2708 659
Cum. Volume 93577 95665 99570 102730 103969 105371 106511 110220 113519 115351 116656 119238 122831 125539 126198
©2016 NinjaTrader, LLC
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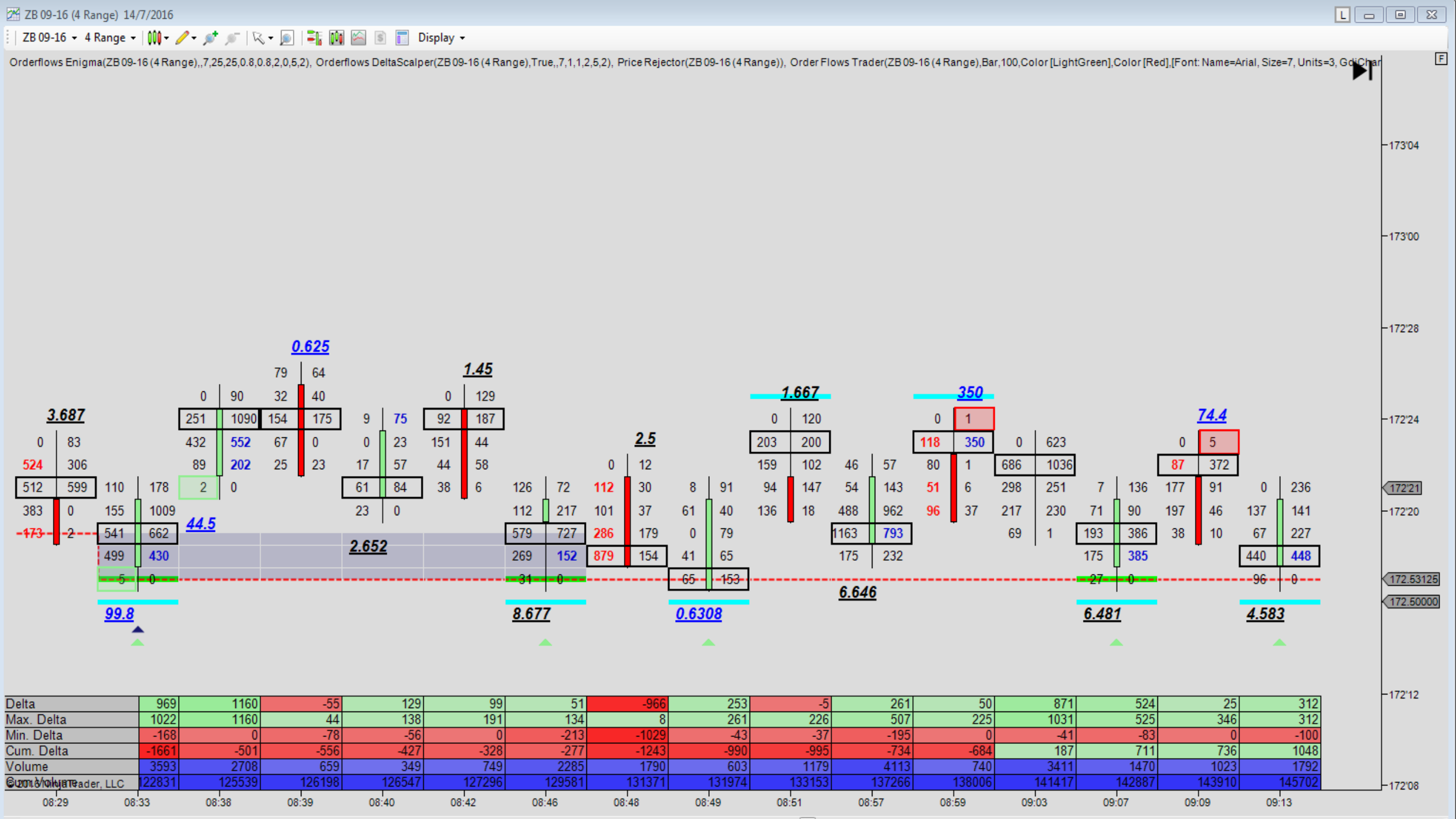
08:39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99.8
8.677
0.6308
6.481
4.583
Delta 969 1160 -55 129 99 51 -966 253 -5 261 50 871 524 25 312
Max. Delta 1022 1160 44 138 191 134 8 261 226 507 225 1031 525 346 312
Min. Delta -168 0 -78 -56 0 -213 -1029 -43 -37 -195 0 -41 -83 0 -100
Cum. Delta -1661 -501 -556 -427 -328 -277 -1243 -990 -995 -734 -684 187 711 736 1048
Volume 3593 2708 659 349 749 2285 1790 603 1179 4113 740 3411 1470 1023 1792
Cum. Volume 122831 125539 126198 126547 127296 129581 131371 131974 133153 137266 138006 141417 142887 143910 145702
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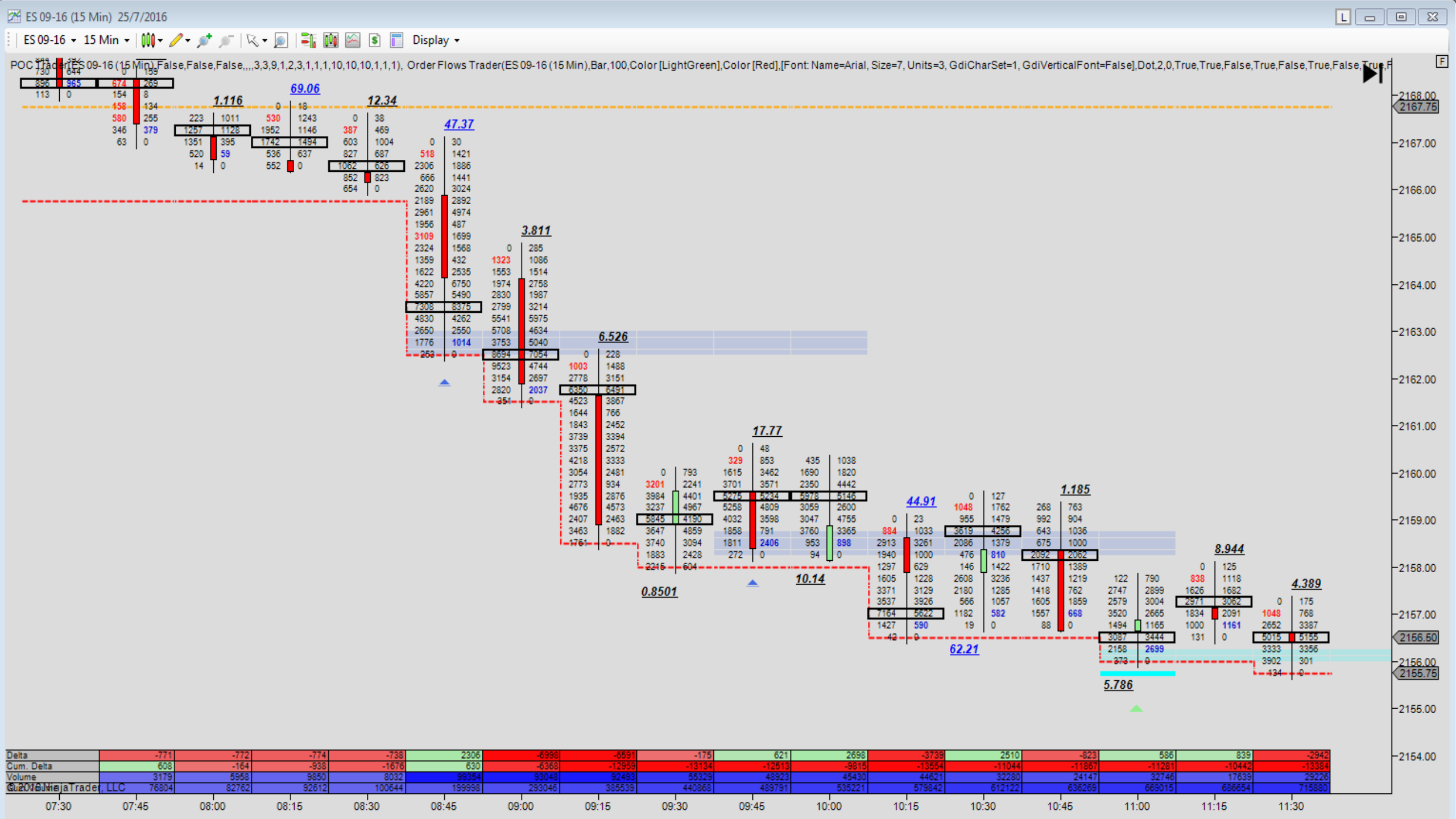
08:49
08:51
08:57
08:59
09:03
09:07
09:09
09:13
173'04
173'00
172'28
172'24
172'21
172'20
172.53125
172.50000
172'12
172'08

Orderflows Inner Circle Weekly Webinar #1 – Using POC

ES 15 Minute charts – a longer intraday timeframe. The same principles apply.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17.77
0.8501
10.14
44.91
62.21
1.185
5.786
8.944
4.389
2168.00
2167.75
2167.00
2166.00
2165.00
2164.00
2163.00
2162.00
2161.00
2160.00
2159.00
2158.00
2157.00
2156.50
2156.00
2155.75
2155.00
2154.00
Delta -771 -772 -774 -738 2306 -6998 -6591 -175 621 2698 -3739 2510 -823 586 839 -2942
Cum. Delta 608 -164 -938 -1676 630 -6368 -12959 -13134 -12513 -9815 -13554 -11044 -11867 -11281 -10442 -13384
Volume 3179 5958 9850 8032 99354 93048 92493 55329 43923 45430 44621 32280 24147 32746 17639 29226
76804 82762 92612 100644 199998 293046 385539 440868 489791 535221 579842 612122 636269 669015 686654 715880
07:30
07:45
08:00
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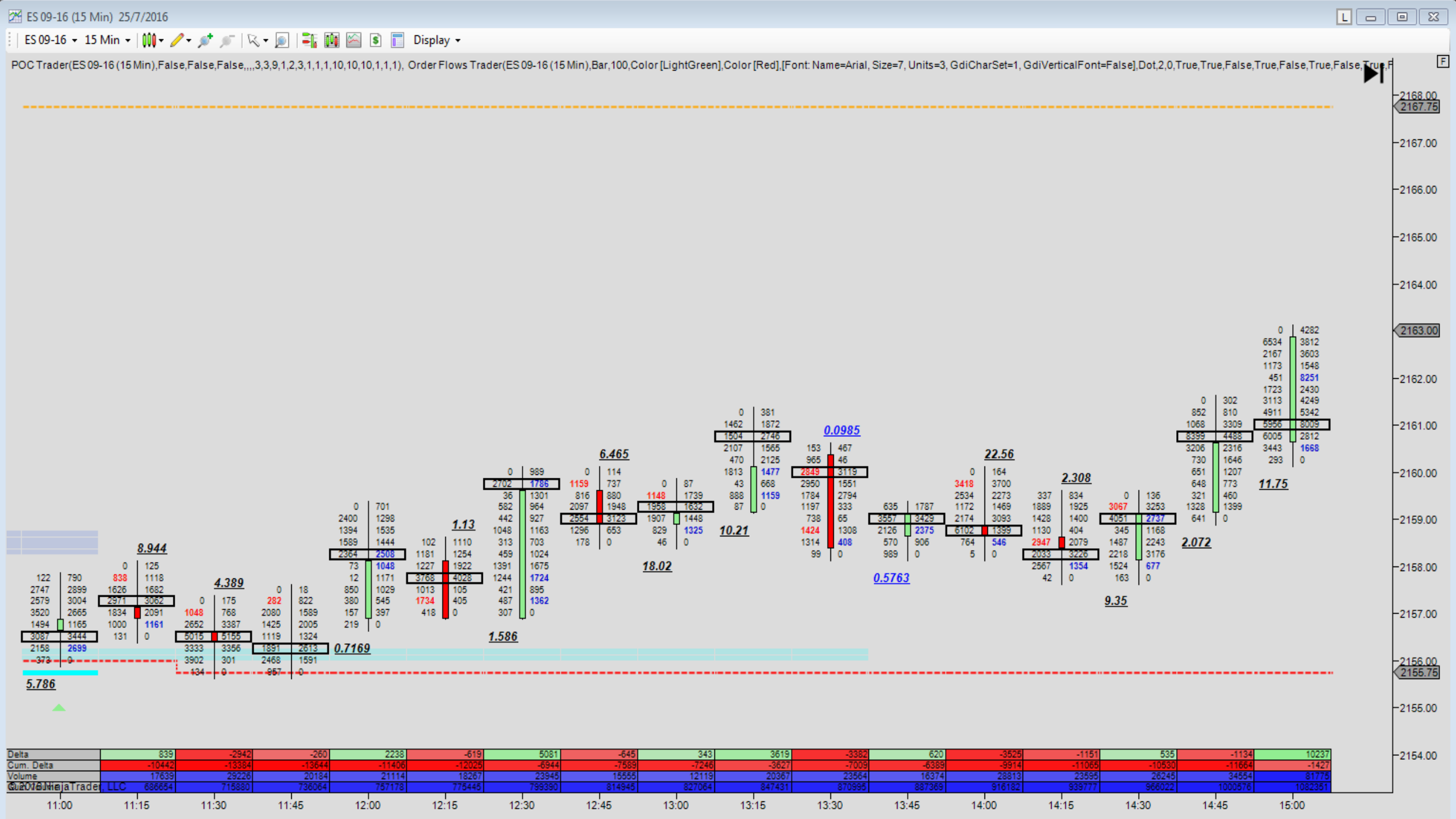
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2167.00
2166.00
2165.00
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2163.00
2162.00
2161.00
2160.00
2159.00
2158.00
2157.00
2156.00
2155.75
2155.00
2154.00
5.786
8.944
4.389
0.7169
1.13
1.586
6.465
18.02
10.21
0.0985
0.5763
22.56
2.308
9.35
2.072
11.75
Delta
Cum. Delta
Volume
11:00
11:15
11:30
11:45
12:00
12:15
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13:00
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13:30
13:45
14:00
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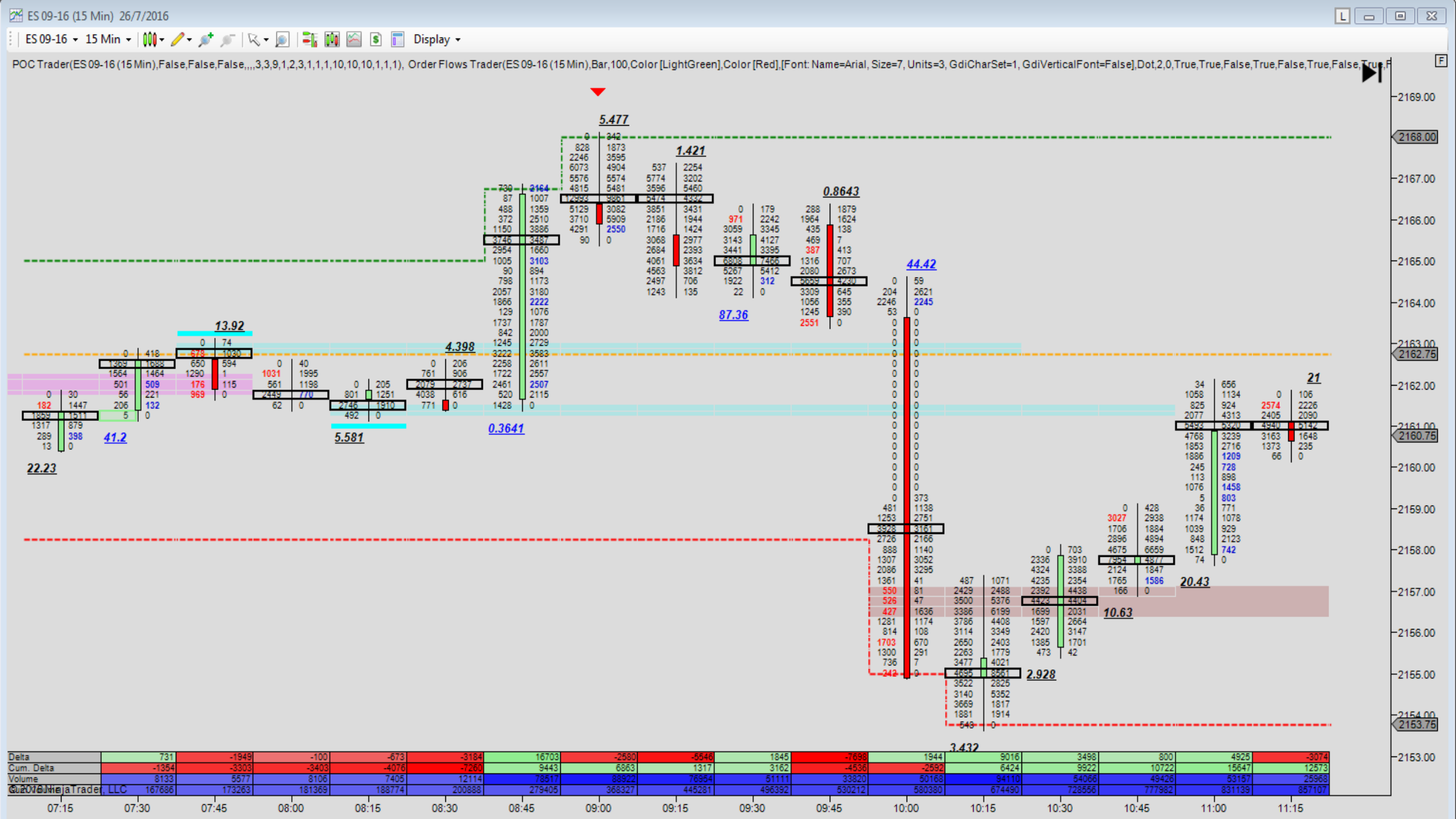
14:30
14:45
15:00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13.92
4.398
0.3641
41.2
5.581
22.23
21
20.43
10.63
2.928
3.432
2169.00
2168.00
2167.00
2166.00
2165.00
2164.00
2163.00
2162.75
2162.00
2161.00
2160.75
2160.00
2159.00
2158.00
2157.00
2156.00
2155.00
2154.00
2153.75
2153.00
Delta 731 -1949 -100 -673 -3184 16703 -2580 -5546 1845 -7698 1944 9016 3498 800 4925 -3074
Cum. Delta -1354 -3303 -3403 -4076 -7260 9443 6863 1317 3162 -4536 -2592 6424 9922 10722 15647 12573
Volume 8133 5577 8106 7405 12114 78517 88922 76954 51111 33820 50168 94110 54066 49426 53157 25968
167686 173263 181369 188774 200888 279405 368327 445281 496392 530212 580380 674490 728556 777982 831139 857107
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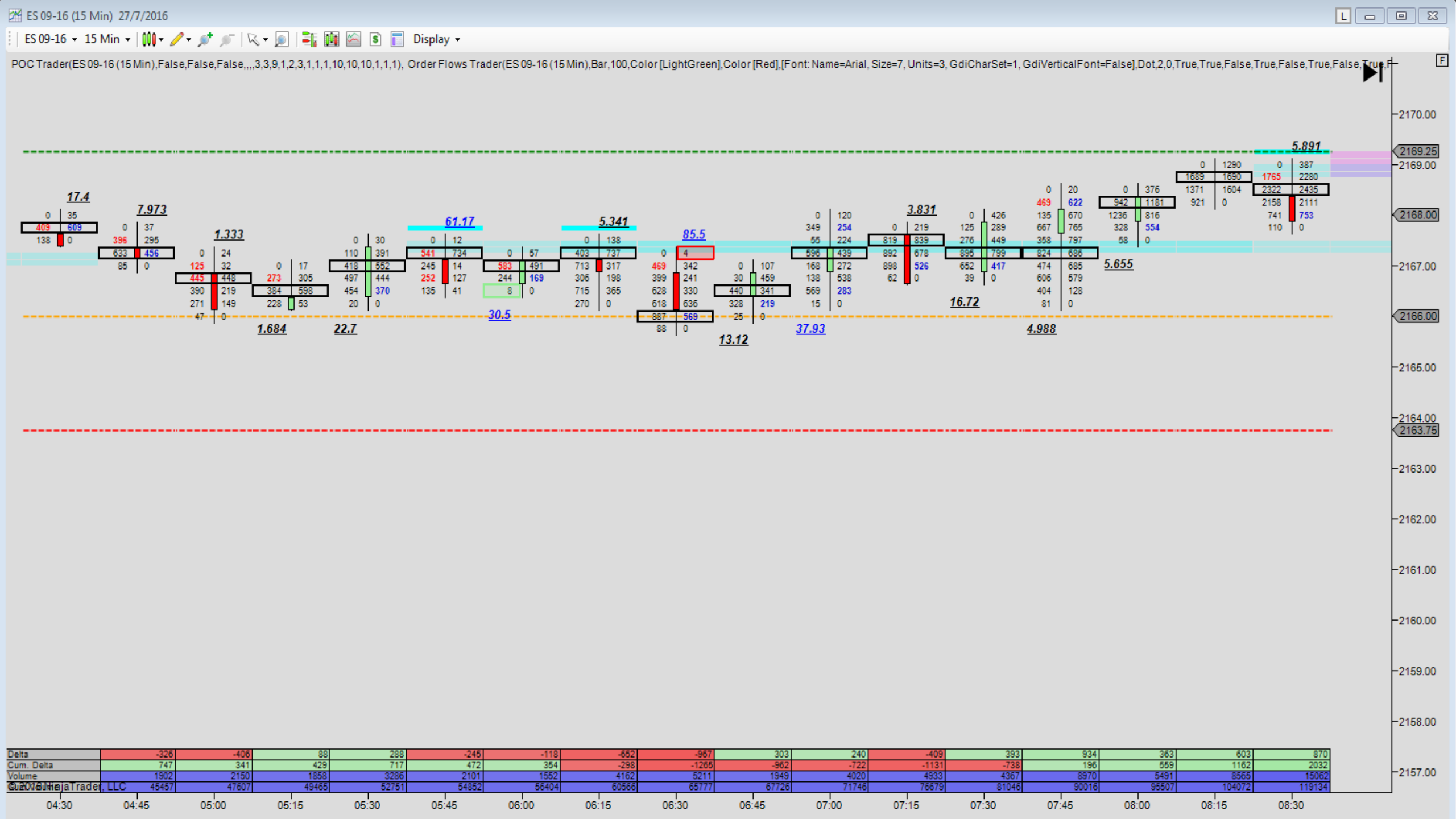
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13.12
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3.831
16.72
4.988
5.655
5.891
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2169.25
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2168.00
2167.00
2166.00
2165.00
2164.00
2163.75
2163.00
2162.00
2161.00
2160.00
2159.00
2158.00
2157.00
Delta
Cum. Delta
Volume
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05:00
05:15
05:30
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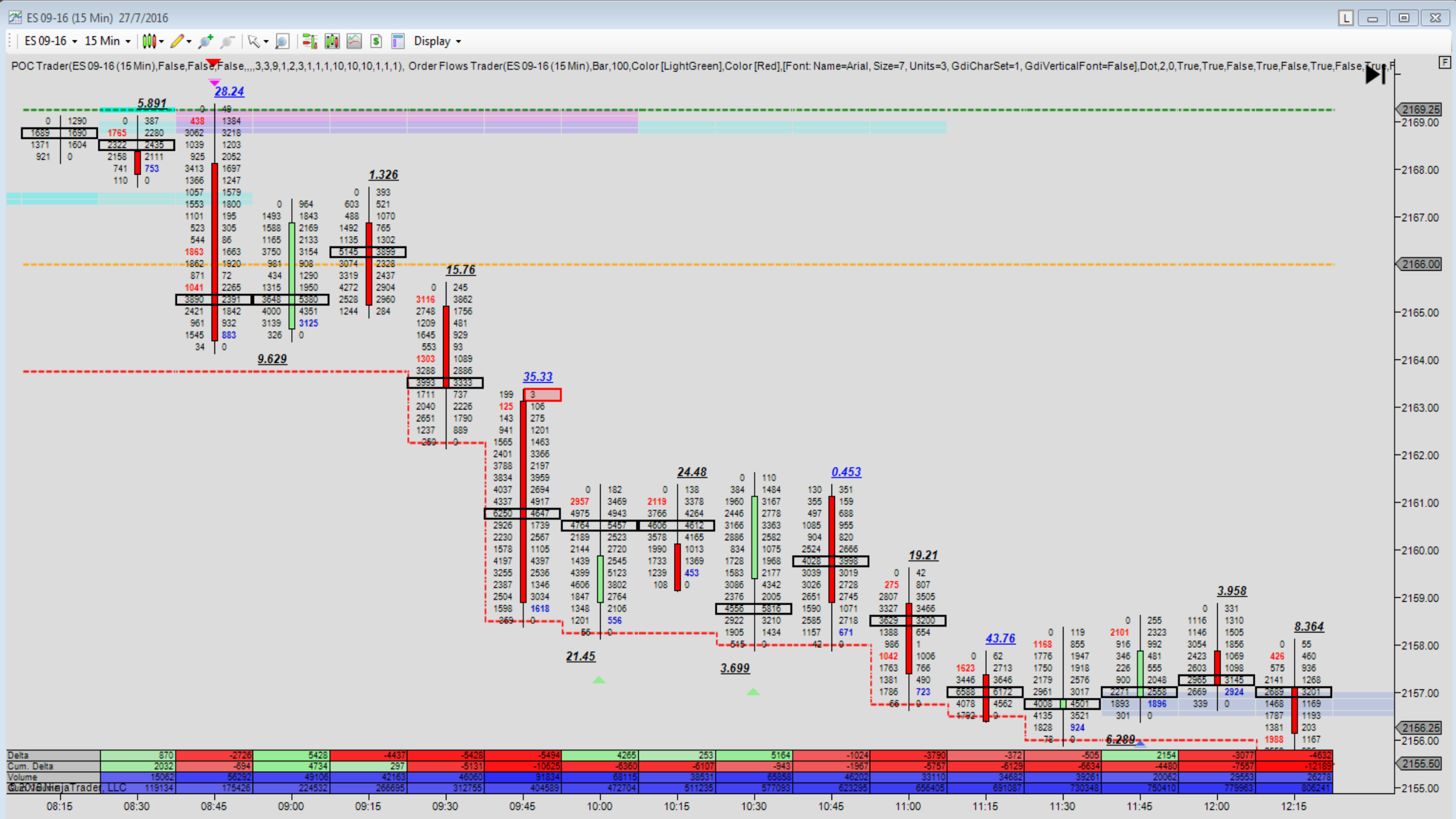
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2166.00
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Cum. Delta
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09:15
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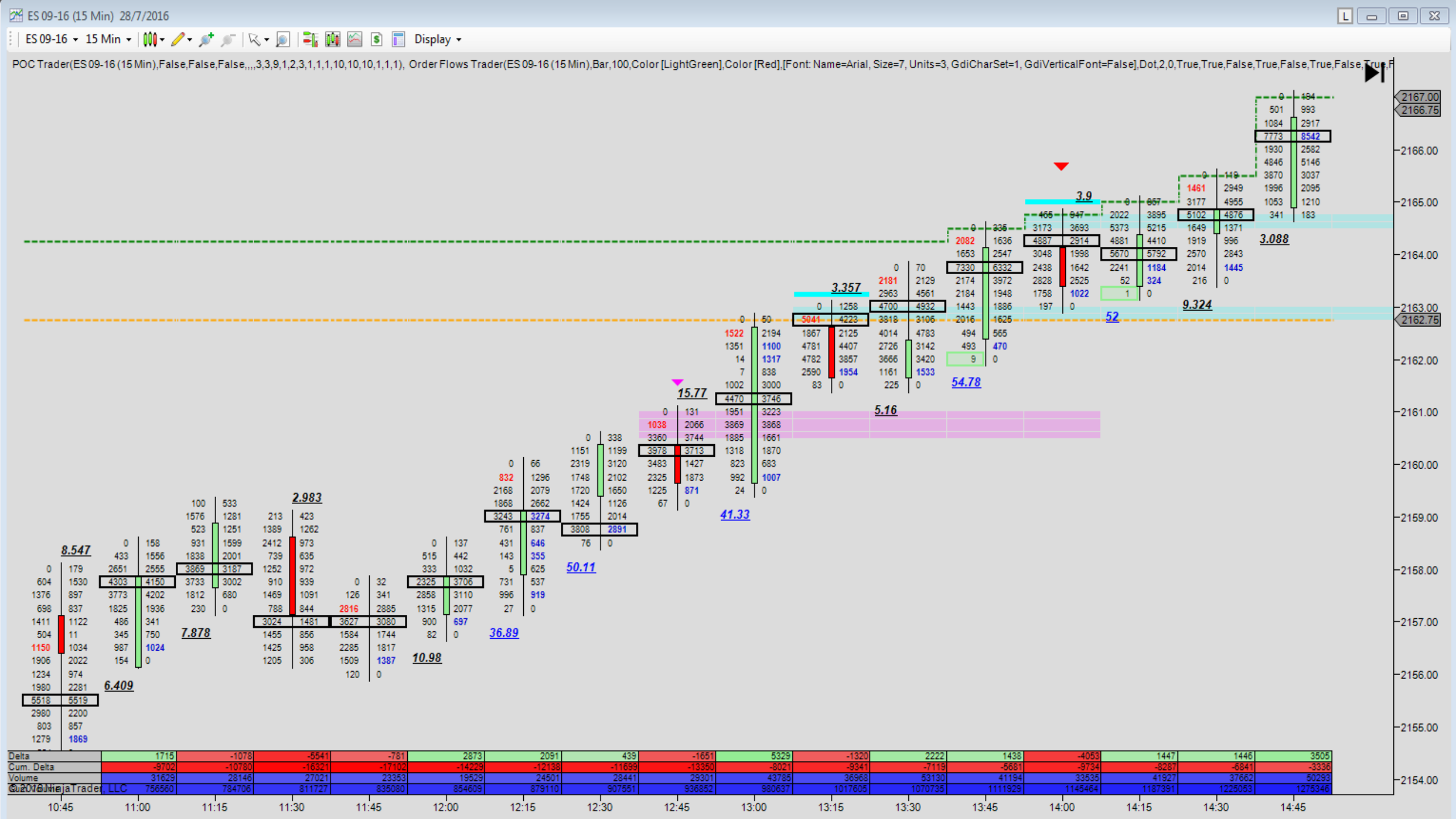
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15.77
5.16
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Delta
Cum. Delta
Volume
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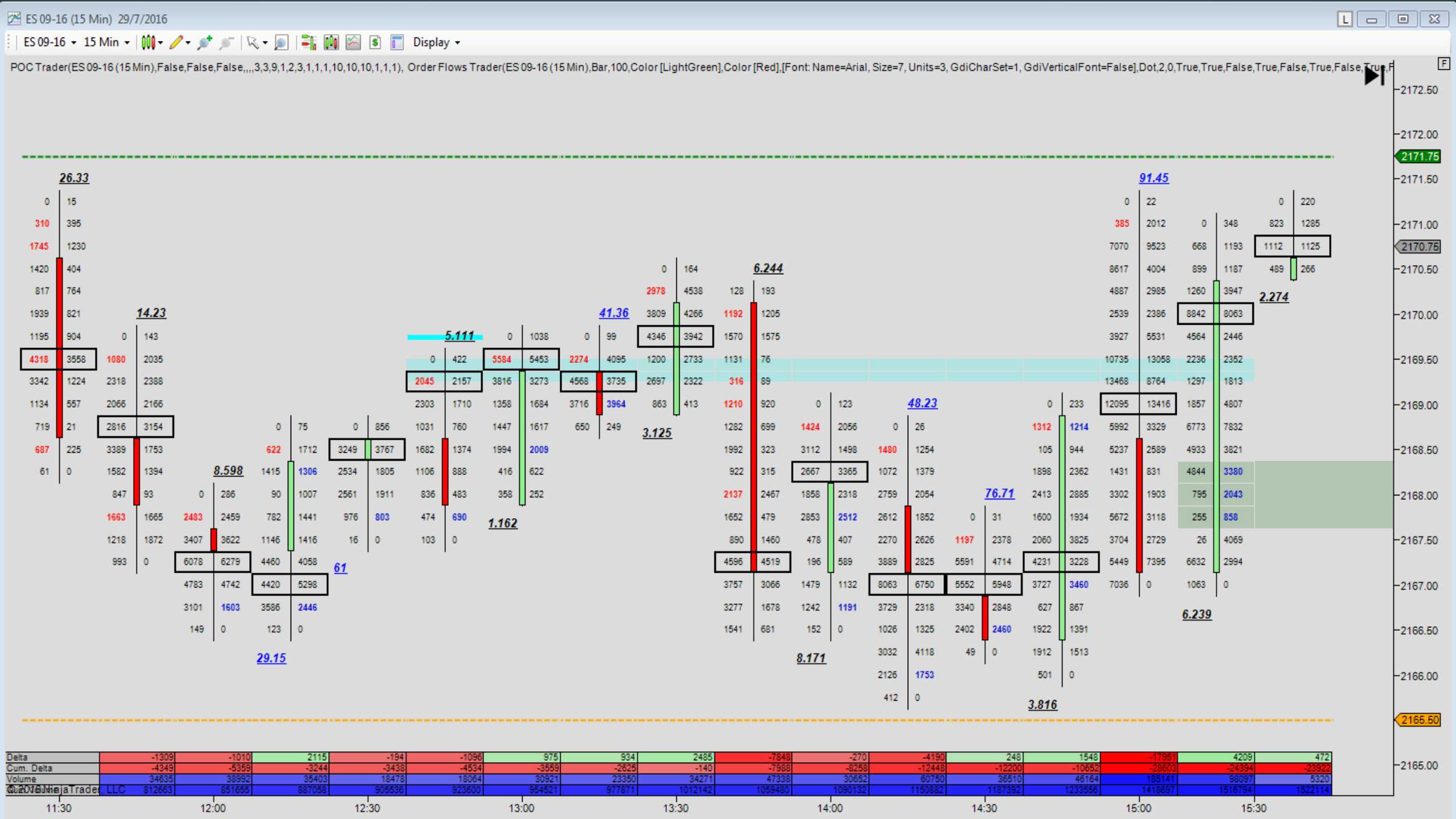
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2170.00
2169.50
2169.00
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2167.00
2166.50
2166.00
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2165.00
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14.23
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29.15
61
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41.36
3.125
6.244
48.23
8.171
76.71
3.816
91.45
2.274
6.239
Delta -1309 -1010 2115 -194 -1096 975 934 2485 -7848 -270 -4190 248 1548 -17951 4209 472
Cum. Delta -4349 -5359 -3244 -3438 -4534 -3559 -2625 -140 -7988 -8258 -12448 -12200 -10652 -28603 -24394 -23922
Volume 34635 38992 35403 18478 18064 30921 23350 34271 47338 30652 60750 36510 46164 185141 98097 5320
812663 851655 887058 905536 923600 954521 977871 1012142 1059480 1090132 1150882 1187392 1233556 1418697 1516794 1522114
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12:00
12:30
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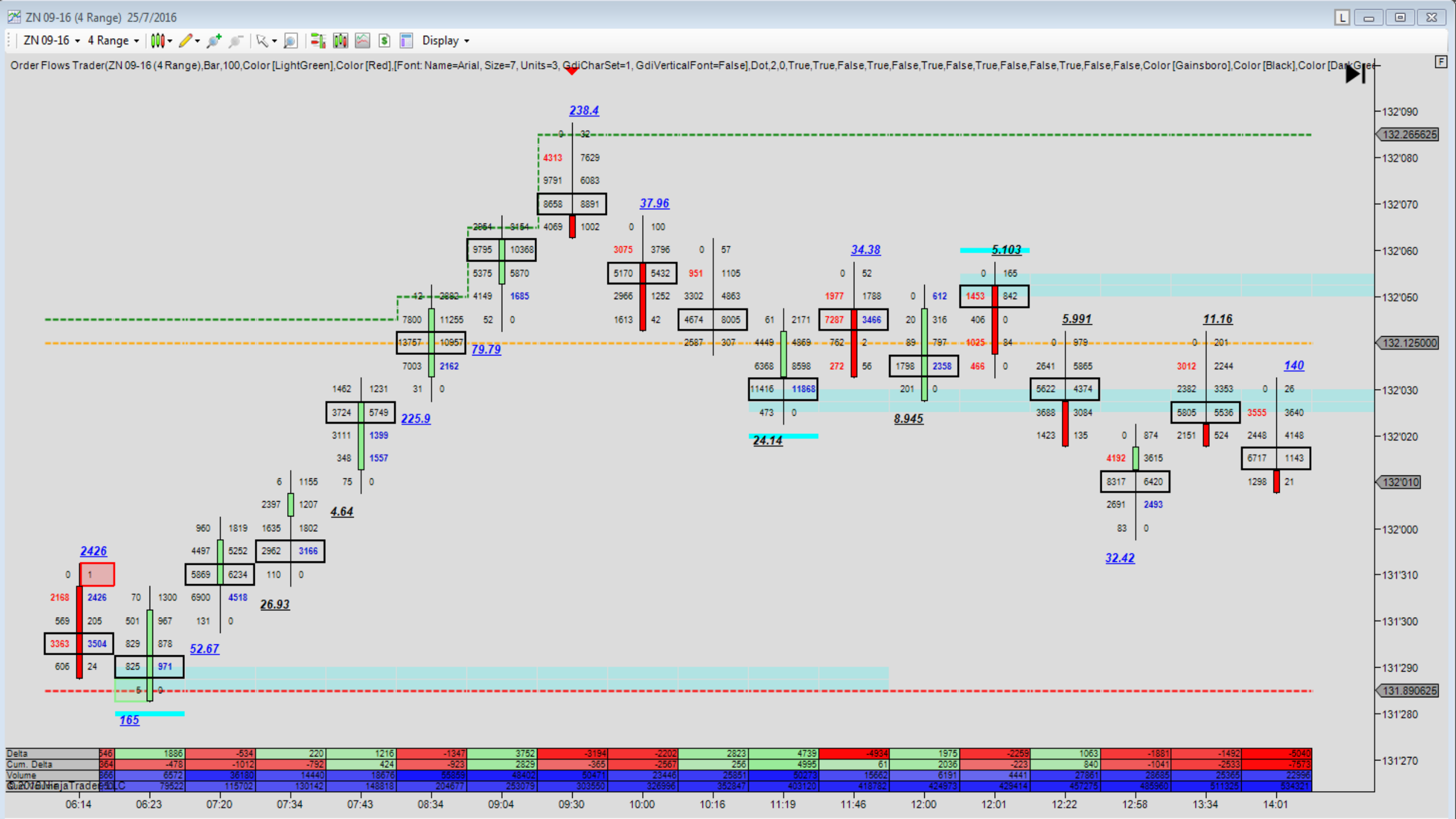
Orderflows Inner Circle Weekly Webinar #1 – Using POC

ZN 4 Range Chart – A market with heavy volume in general. Watch how POC holds the market.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37.96
79.79
225.9
4.64
26.93
52.67
165
2426
34.38
24.14
8.945
5.103
5.991
11.16
140
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132'070
132'060
132'050
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132'030
132'020
132'010
132'000
131'310
131'300
131'290
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Cum. Delta
Volume
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07:43
08:34
09:04
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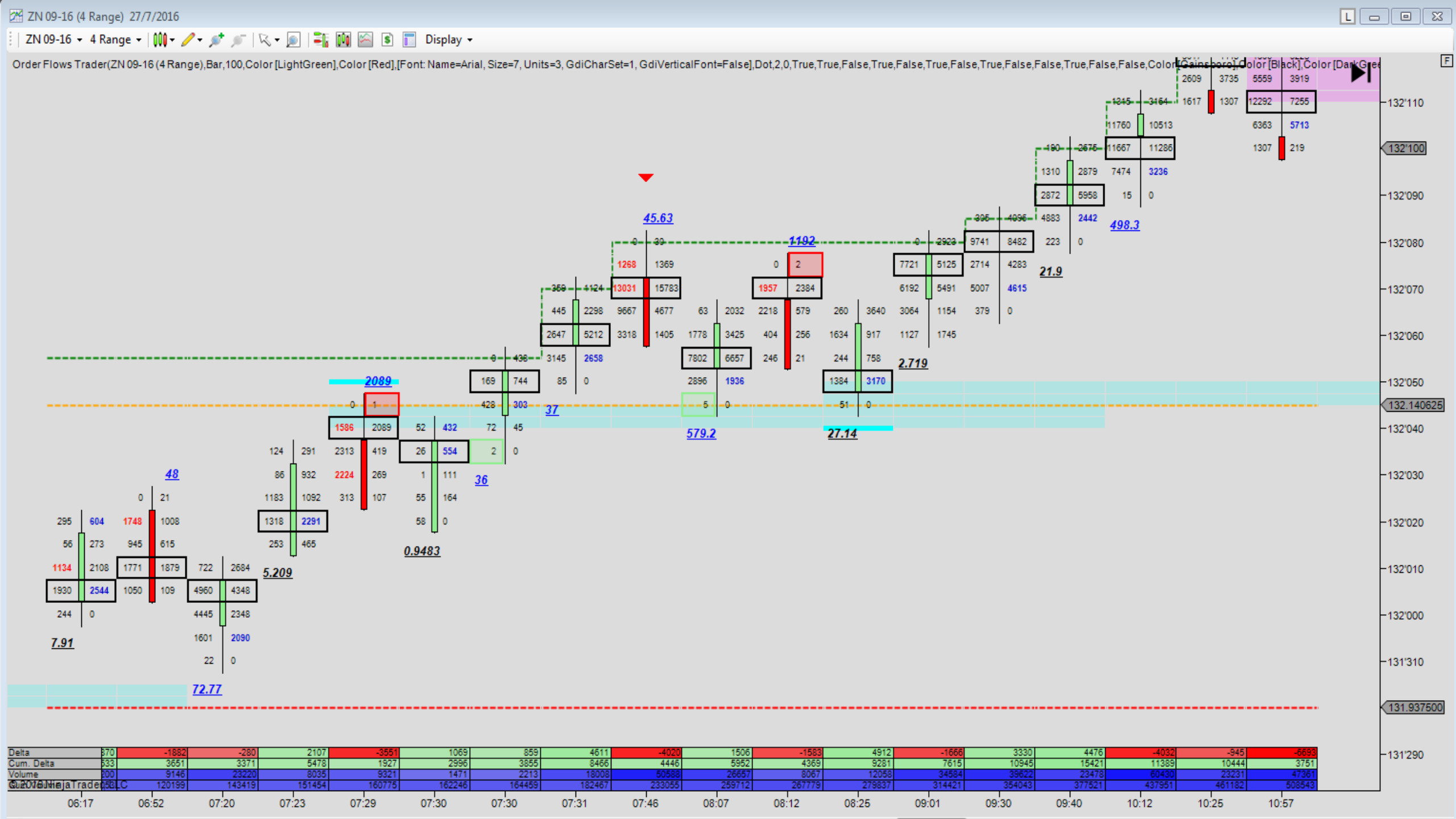
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132'060
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132'020
132'010
132'000
131'310
131.937500
131'290
Delta
Cum. Delta
Volume
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06:52
07:20
07:23
07:29
07:30
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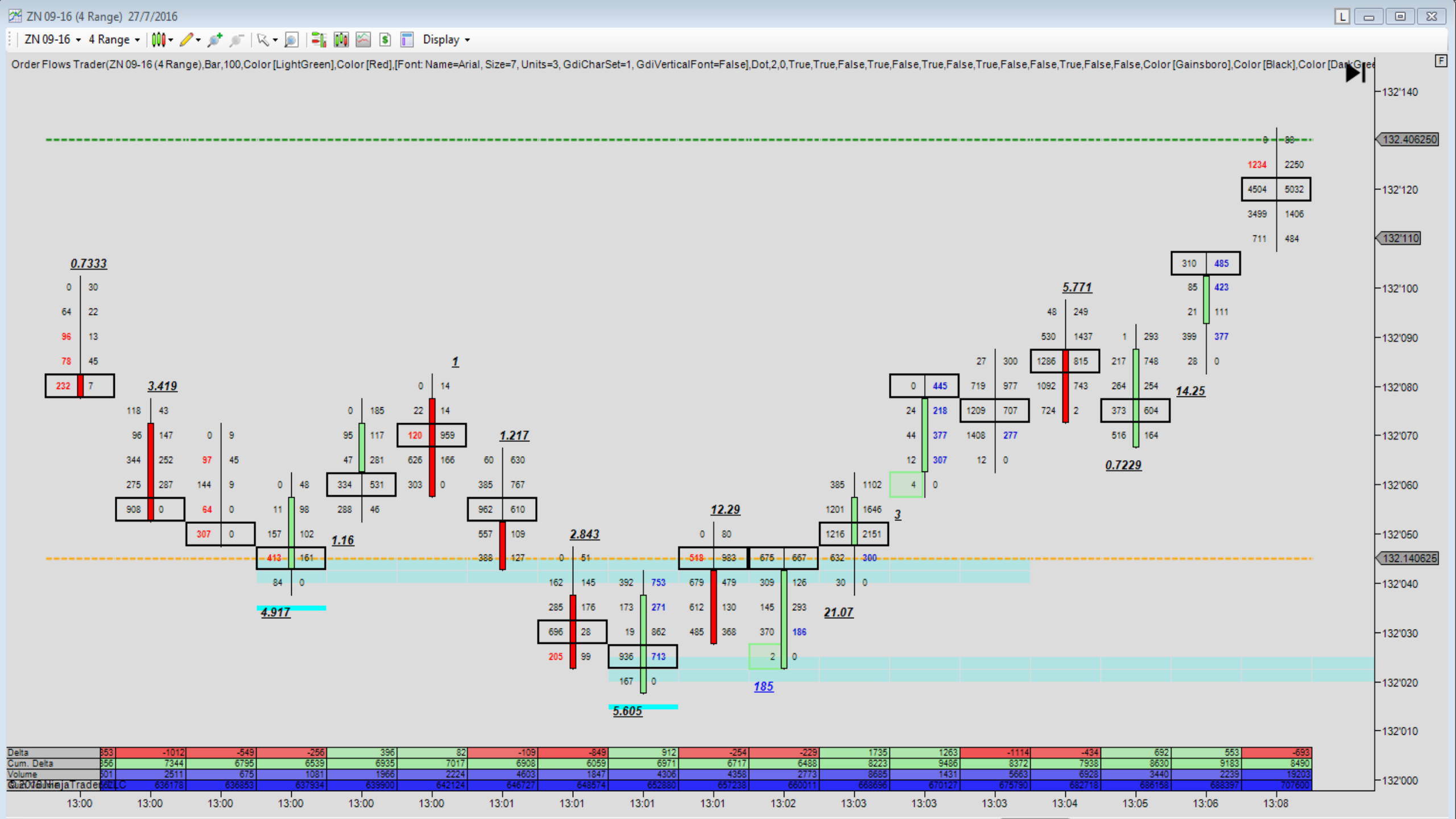
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132'020
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1.217
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12.29
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21.07
3
5.771
0.7229
14.25
Delta
Cum. Delta
Volume
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13:00
13:00
13:00
13:00
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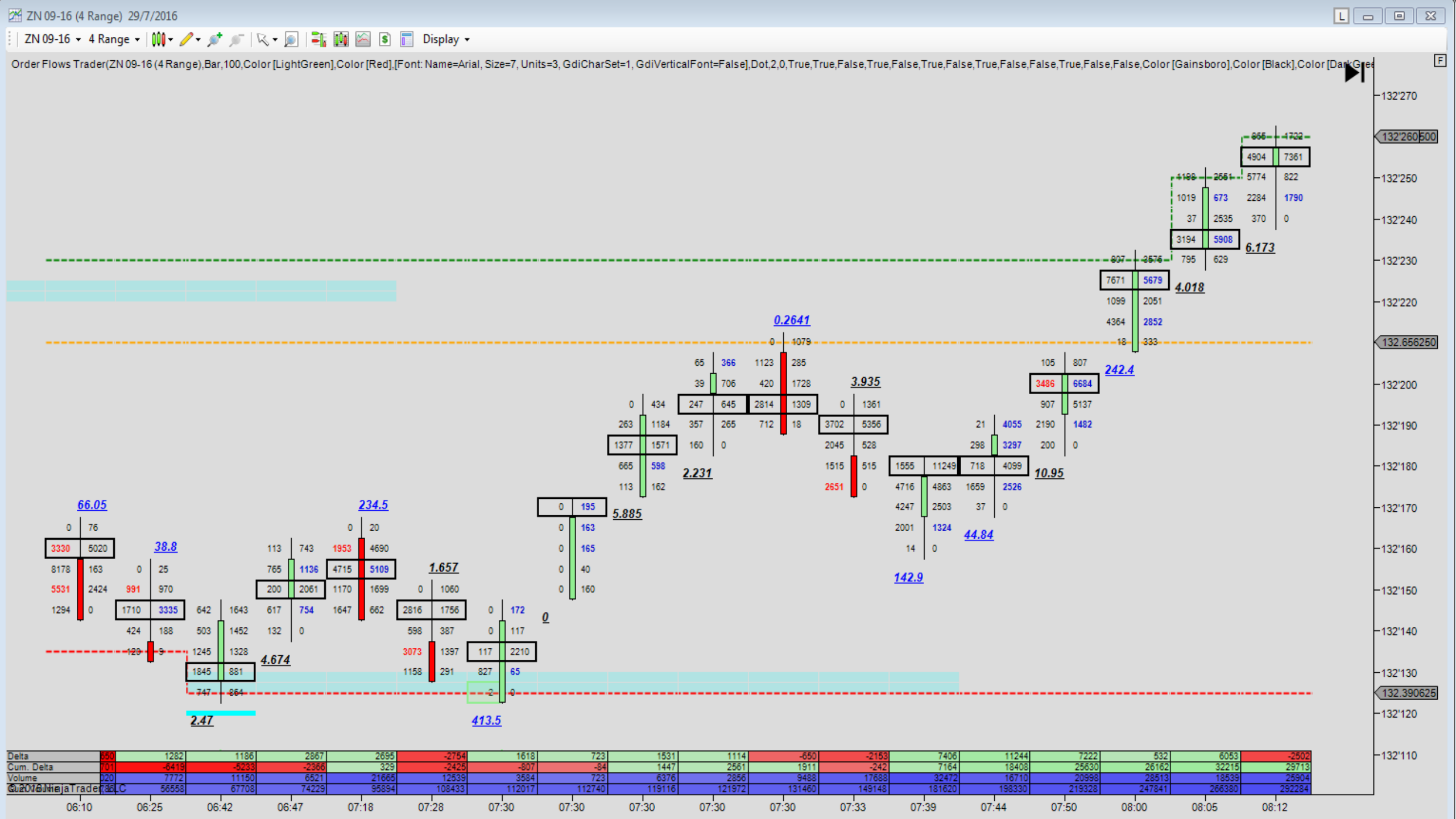
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38.8
234.5
4.674
1.657
2.47
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5.885
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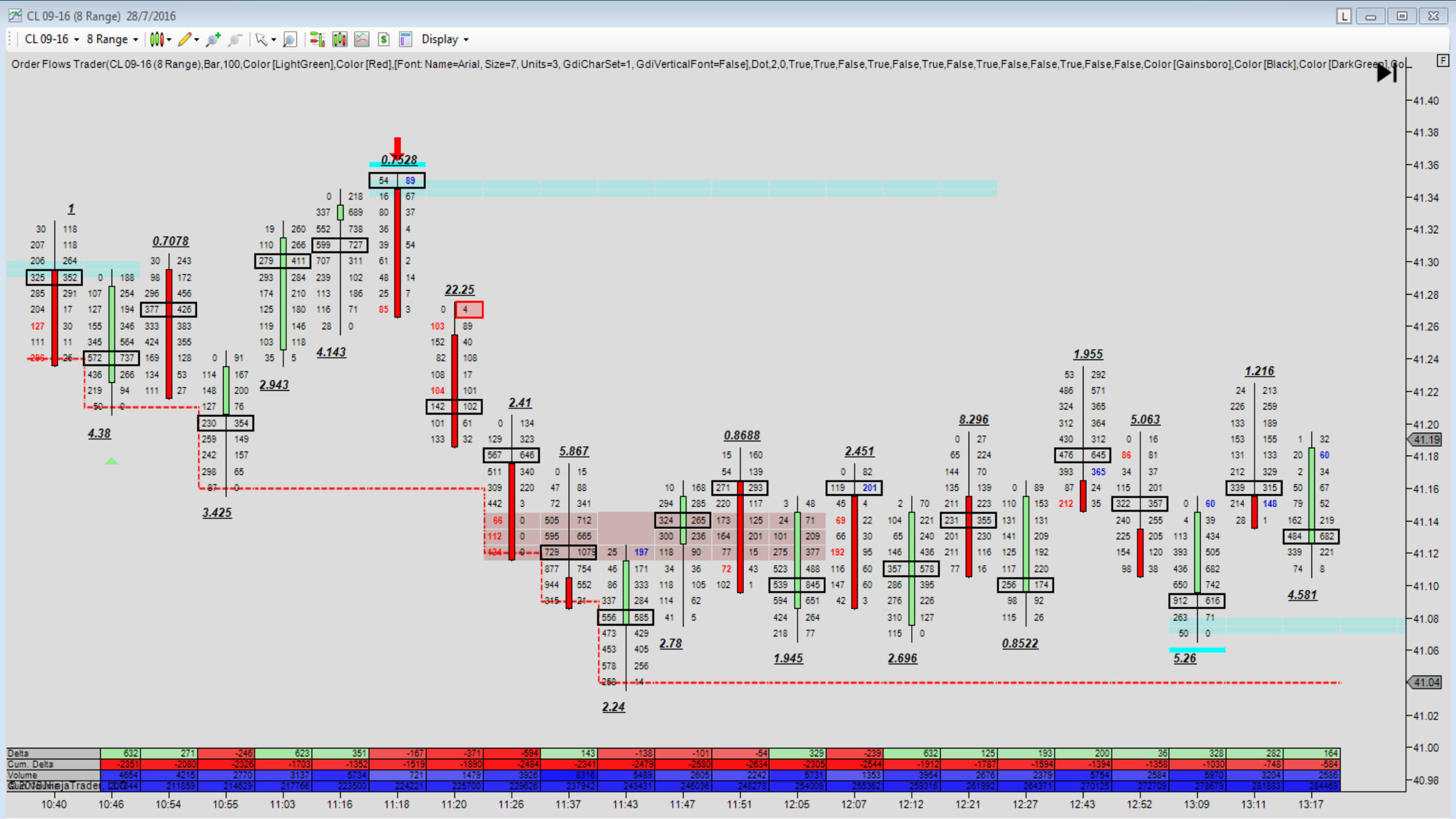
2.231
3.935
142.9
44.84
242.4
10.95
4.018
6.173
132'270
132'260.500
132'250
132'240
132'230
132'220
132.656250
132'200
132'190
132'180
132'170
132'160
132'150
132'140
132'130
132.390625
132'120
132'110
Delta
Cum. Delta
Volume
06:10
06:25
06:42
06:47
07:18
07:28
07:30
07:30
07:30
07:30
07:33
07:39
07:44
07:50
08:00
08:05
08:12

Orderflows Inner Circle Weekly Webinar #1 – Using POC

Crude Oil 8 Range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2.943
4.143
0.7528
22.25
2.41
5.867
2.24
2.78
0.8688
1.945
2.451
2.696
8.296
0.8522
1.955
5.063
5.26
1.216
4.581
41.40
41.38
41.36
41.34
41.32
41.30
41.28
41.26
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41.18
41.16
41.14
41.12
41.10
41.08
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41.04
41.02
41.00
40.98
Delta
Cum. Delta
Volume
10:40
10:46
10:54
10:55
11:03
11:16
11:18
11:20
11:26
11:37
11:43
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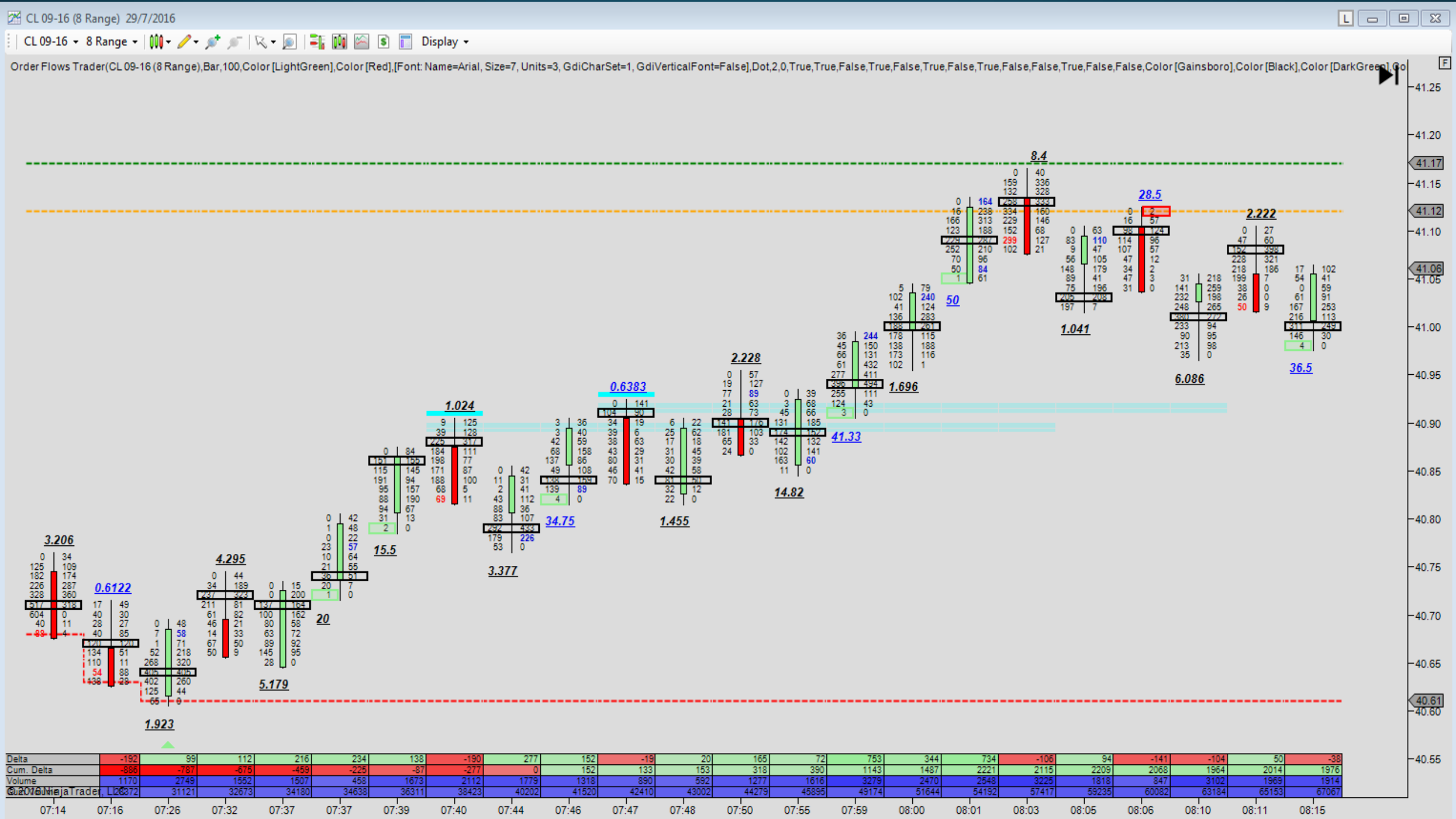
13:17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0.6122
1.923
4.295
5.179
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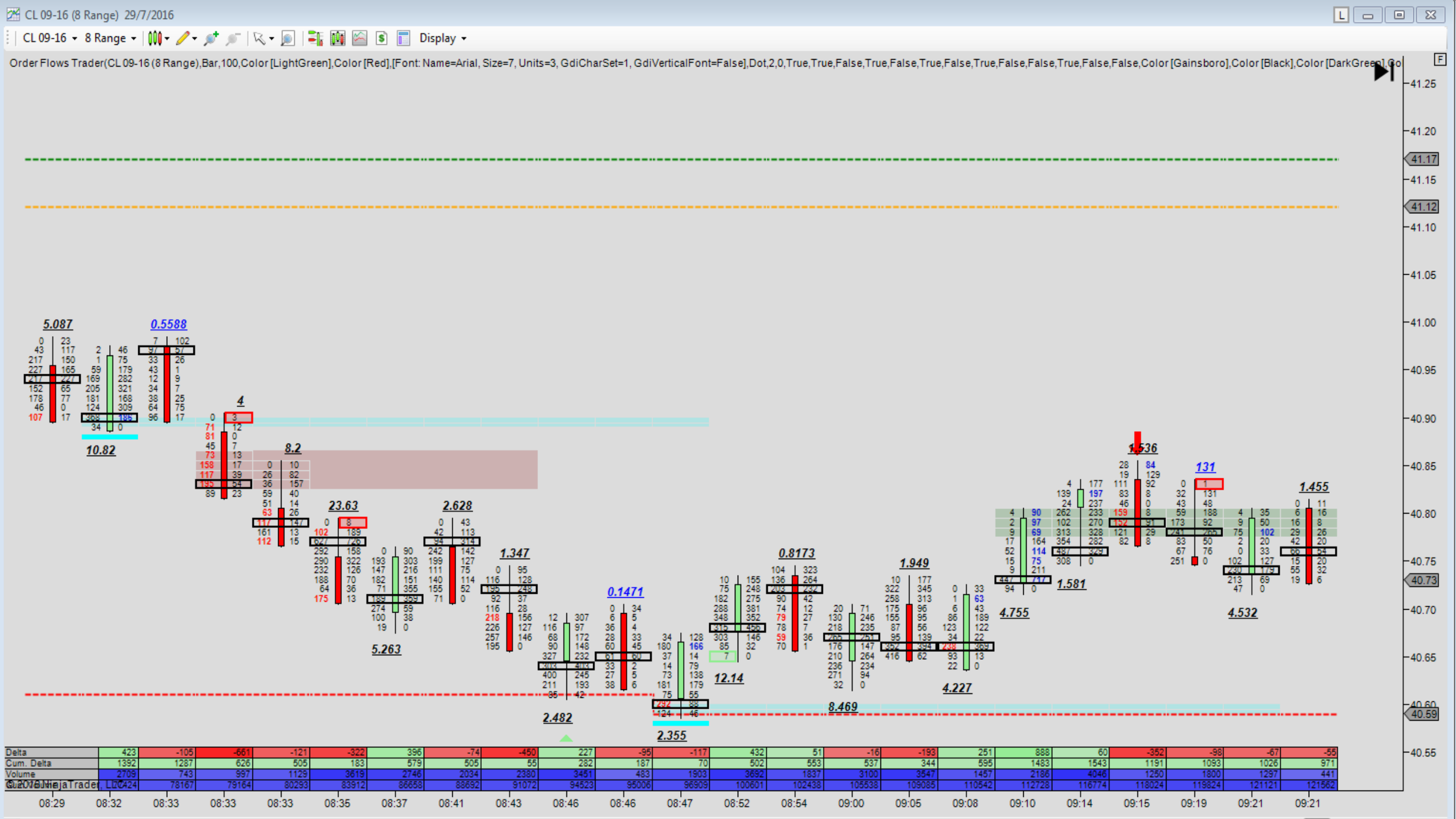
1.024
3.377
34.75
0.6383
1.455
2.228
14.82
41.33
1.696
50
8.4
1.041
28.5
6.086
2.222
36.5
41.25
41.20
41.17
41.15
41.12
41.10
41.06
41.05
41.00
40.95
40.90
40.85
40.80
40.75
40.70
40.65
40.61
40.60
40.55
Delta -192 99 112 216 234 138 -190 277 152 -19 20 165 72 753 344 734 -106 94 -141 -104 50 -38
Cum. Delta -886 -787 -675 -459 -225 -87 -277 0 152 133 153 318 390 1143 1487 2221 2115 2209 2068 1964 2014 1976
Volume 1170 2749 1552 1507 458 1673 2112 1779 1318 890 592 1277 1616 3279 2470 2548 3225 1818 847 3102 1969 1914
Cum. Volume 26372 31121 32673 34180 34638 36311 38423 40202 41520 42410 43002 44279 45895 49174 51644 54192 57417 59235 60082 63184 65153 67067
07:14 07:16 07:26 07:32 07:37 07:37 07:39 07:40 07:44 07:46 07:47 07:48 07:50 07:55 07:59 08:00 08:01 08:03 08:05 08:06 08:10 08:11 08:15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41.25
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40.73
40.70
40.65
40.60
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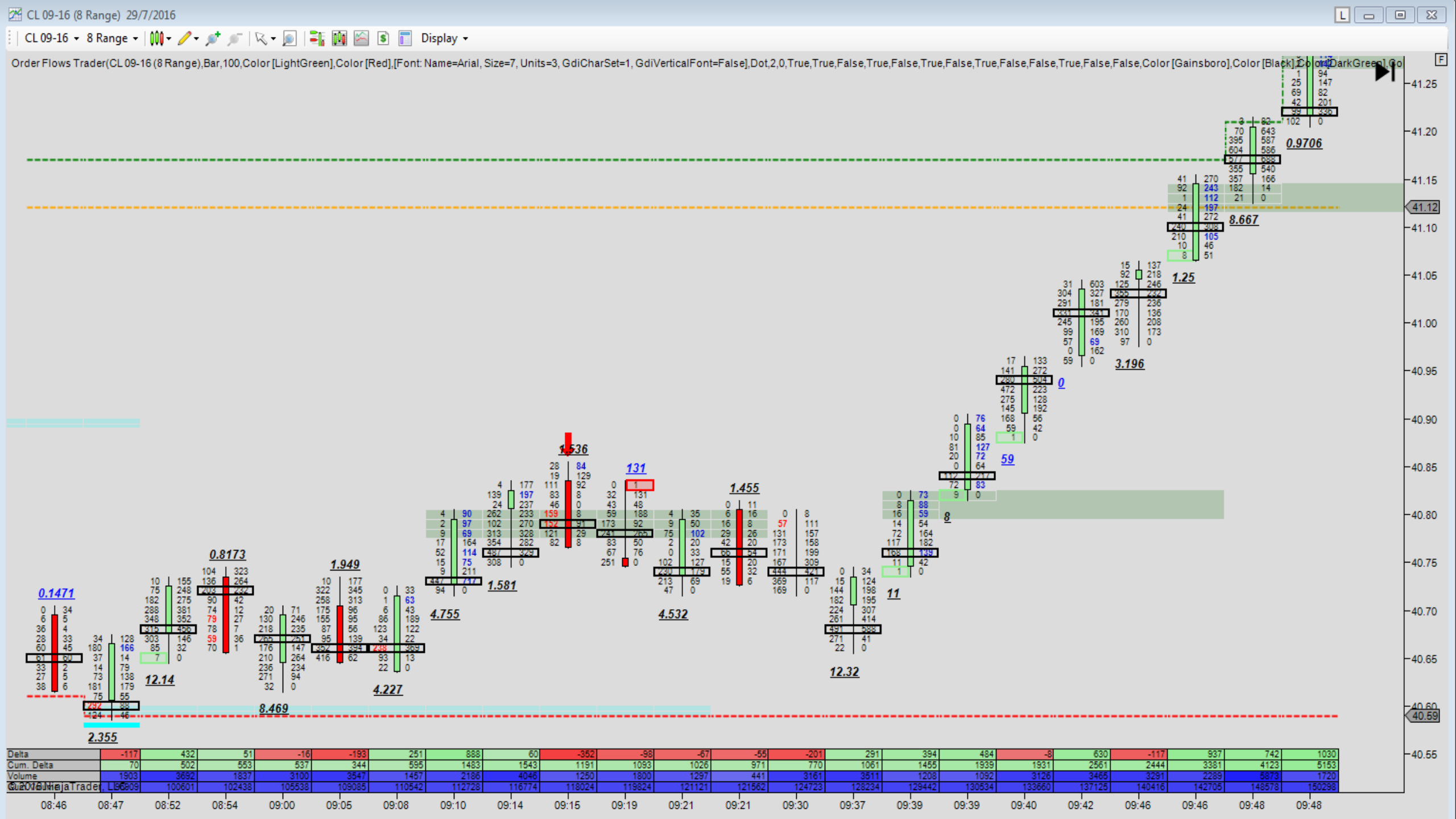
40.55
5.087
0.5588
4
10.82
8.2
23.63
5.263
2.628
1.347
2.482
0.1471
2.355
12.14
0.8173
8.469
1.949
4.227
1.581
4.755
1.536
131
4.532
1.455
Delta 423 -105 -661 -121 -322 396 -74 -450 227 -95 -117 432 51 -16 -193 251 888 60 -352 -98 -67 -55
Cum. Delta 1392 1287 626 505 183 579 505 55 282 187 70 502 553 537 344 595 1483 1543 1191 1093 1026 971
Volume 2709 743 997 1129 3619 2746 2034 2380 3451 483 1903 3692 1837 3100 3547 1457 2186 4046 1250 1800 1297 441
08:29 08:32 08:33 08:33 08:33 08:35 08:37 08:41 08:43 08:46 08:46 08:47 08:52 08:54 09:00 09:05 09:08 09:10 09:14 09:15 09:19 09:21 09:21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0.1471
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8
59
0
3.196
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Delta
Cum. Delta
Volume
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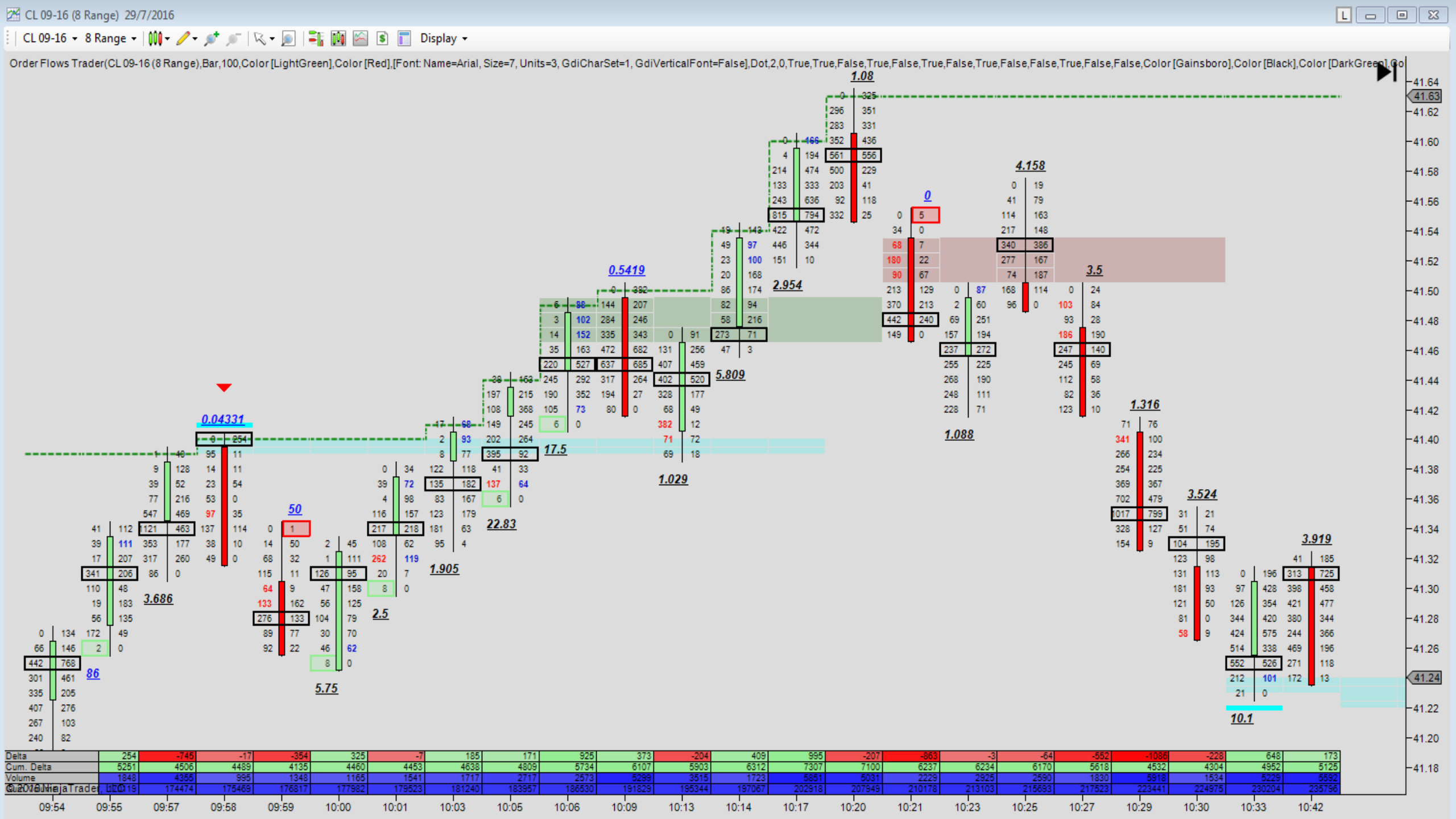
09:48
09:48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1.08
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5.75
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Delta
Cum. Delta
Volume
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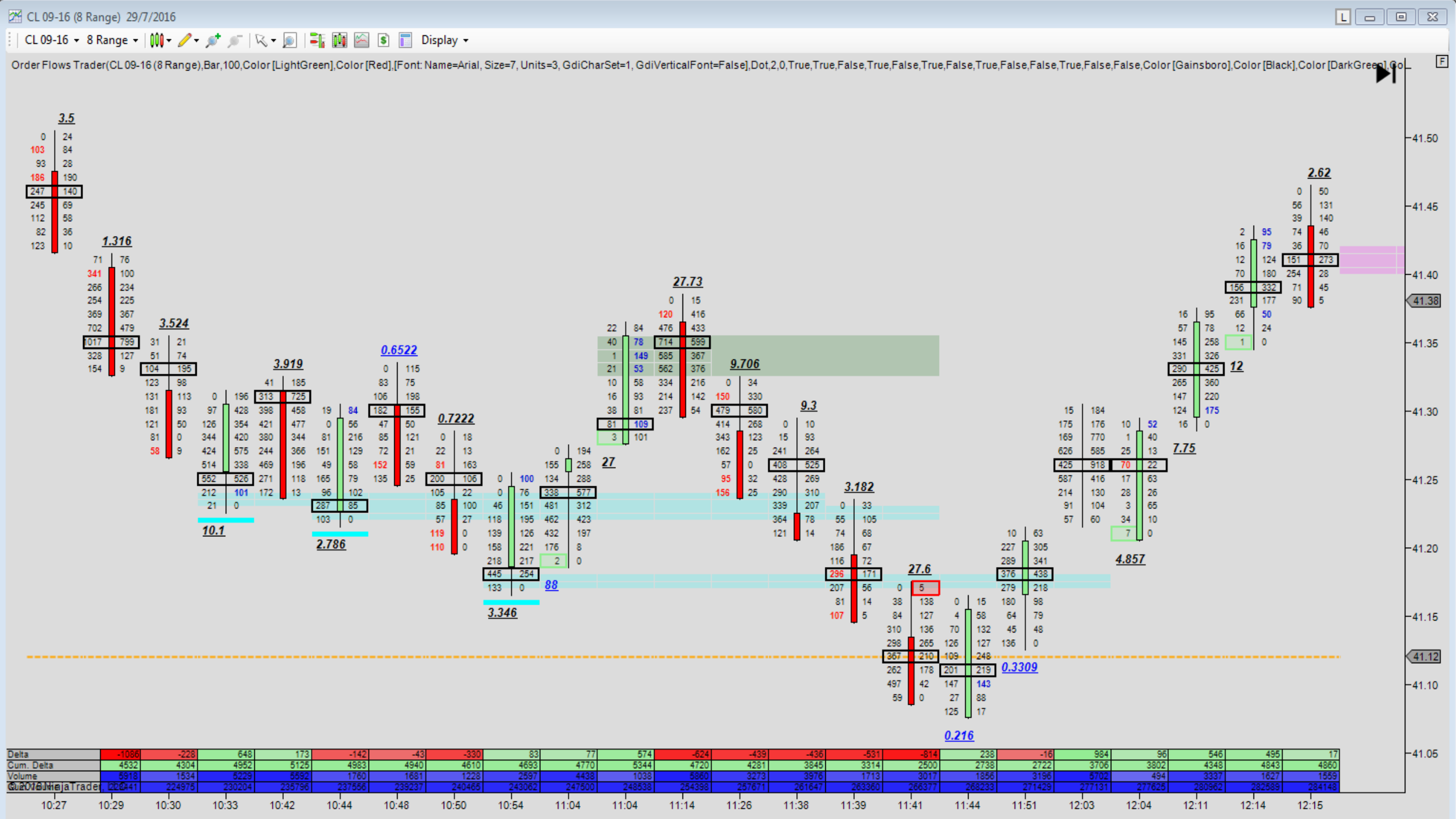
CL 09-16 (8 Range) 29/7/2016
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3.5
1.316
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2.786
0.6522
0.7222
3.346
88
27.73
27
9.706
9.3
3.182
27.6
0.3309
0.216
2.62
12
7.75
4.857
41.50
41.45
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41.38
41.35
41.30
41.25
41.20
41.15
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41.10
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Delta
Cum. Delta
Volume
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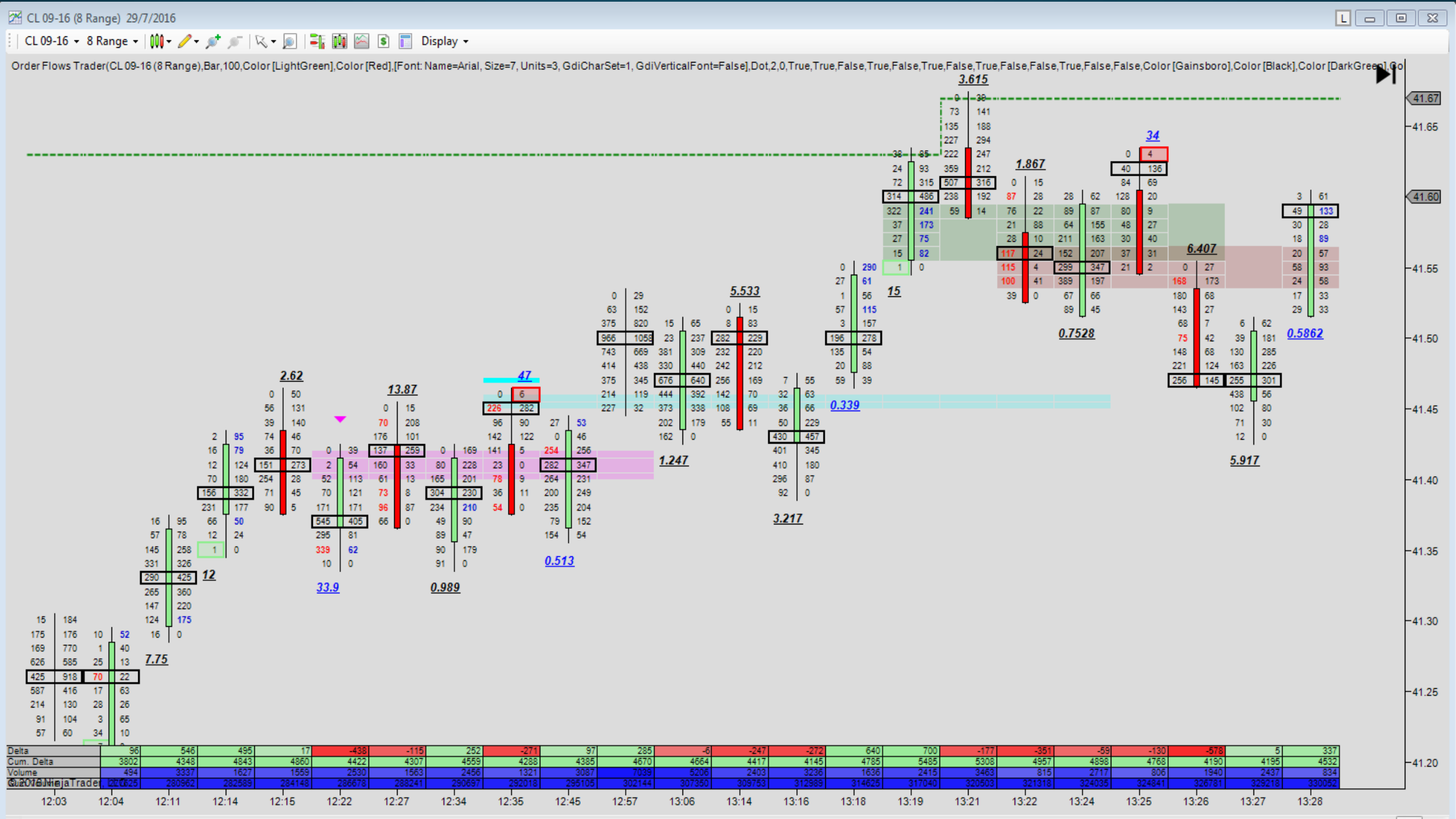
CL 09-16 (8 Range) 29/7/2016
CL 09-16
8 Range
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3.615
34
1.867
6.407
15
0.7528
0.5862
5.533
0.339
47
2.62
13.87
1.247
3.217
5.917
12
33.9
0.989
0.513
7.75
41.67
41.65
41.60
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Delta
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13:28

Orderflows Inner Circle Weekly Webinar #1 – Using POC

Settings I use:

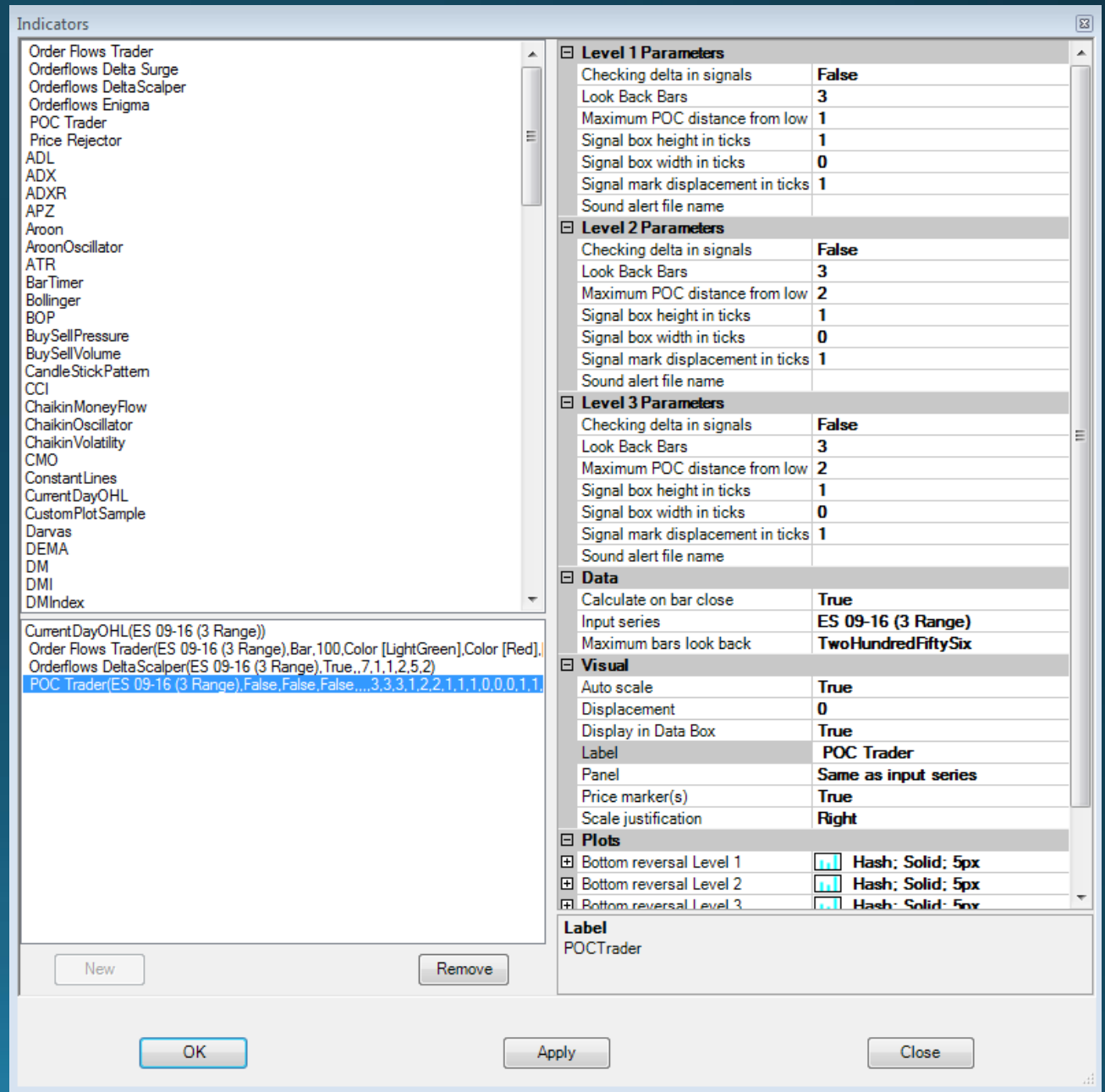
Short term charts such as 3 range, 4 range, 5 range and 1 minute charts I prefer to concentrate on the POC at the top two price levels in a down candlestick or the bottom two price levels in an up candlestick.

Longer term charts such as 8 range, 10 range, 5 minute charts I can also look at POC in the 3rd price level from the top or bottom of the bar.

Zone setting – on some charts I draw out a zone 10 bars wide for more clear support and resistance.

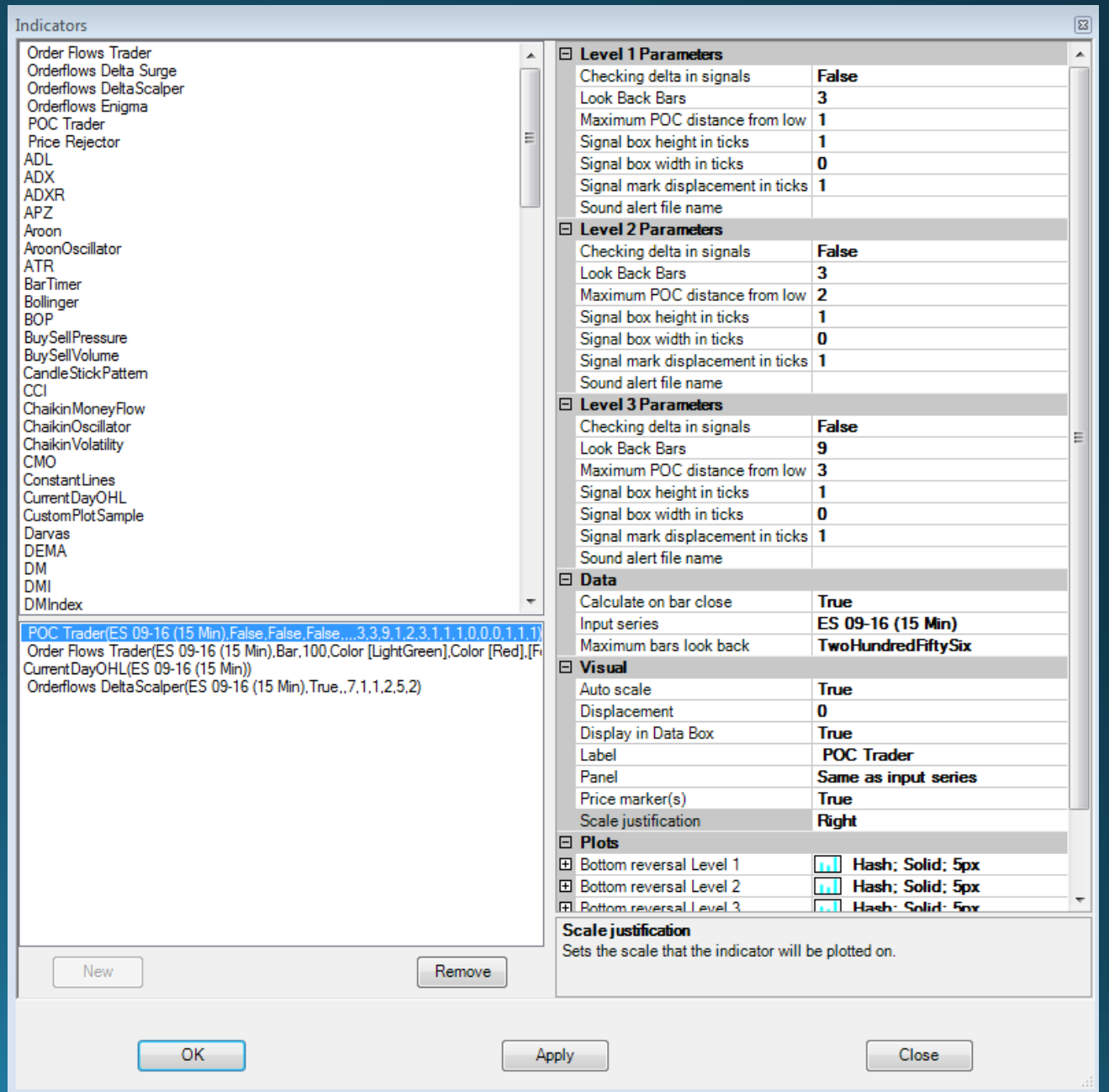
Orderflows Inner Circle Weekly Webinar #1 – Using POC

Shorter Term Chart



Orderflows Inner Circle Weekly Webinar #1 – Using POC

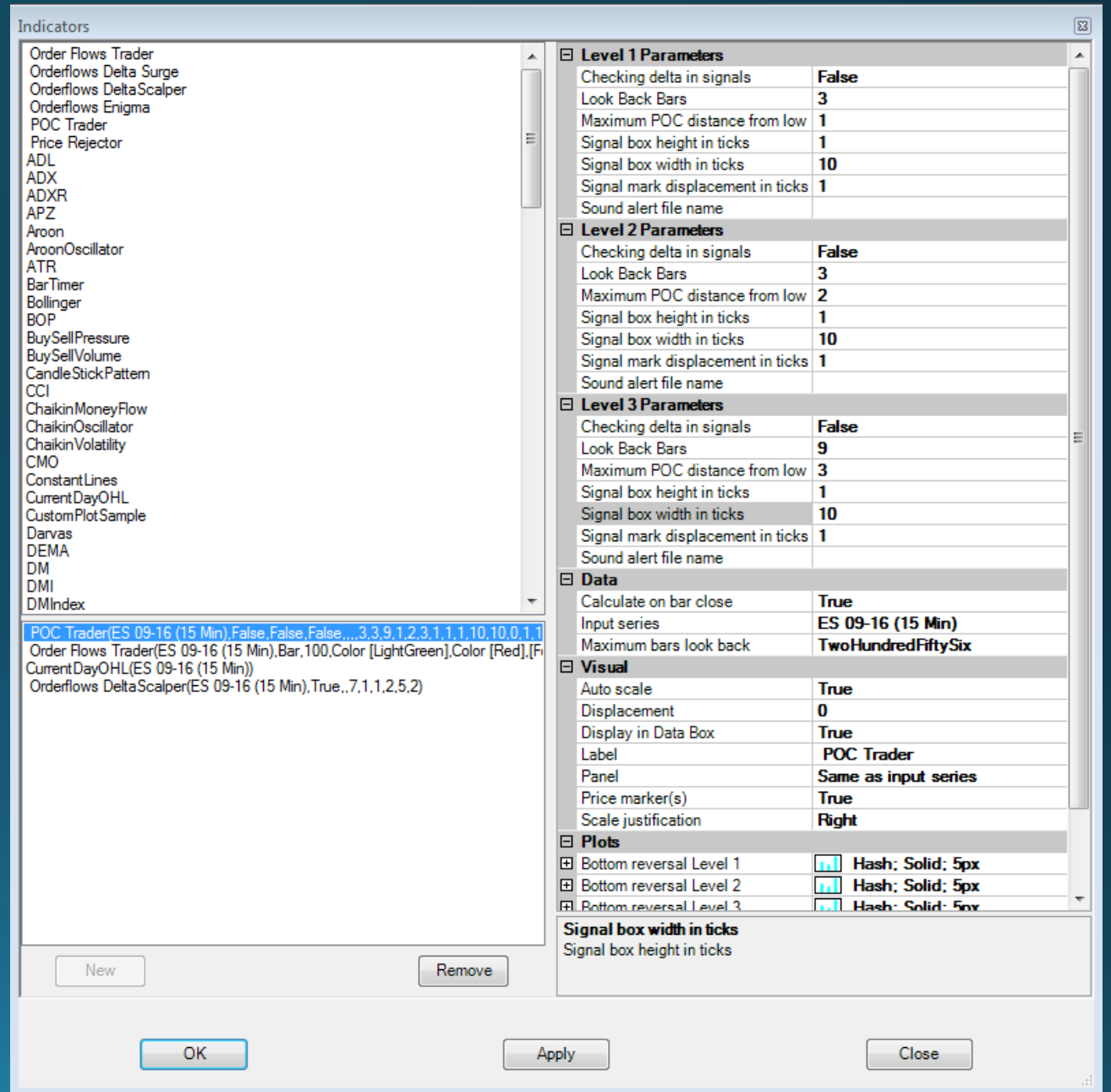
Longer Term Chart



Orderflows Inner Circle Weekly Webinar #1 – Using POC

Zone Settings For

Support & Resistance

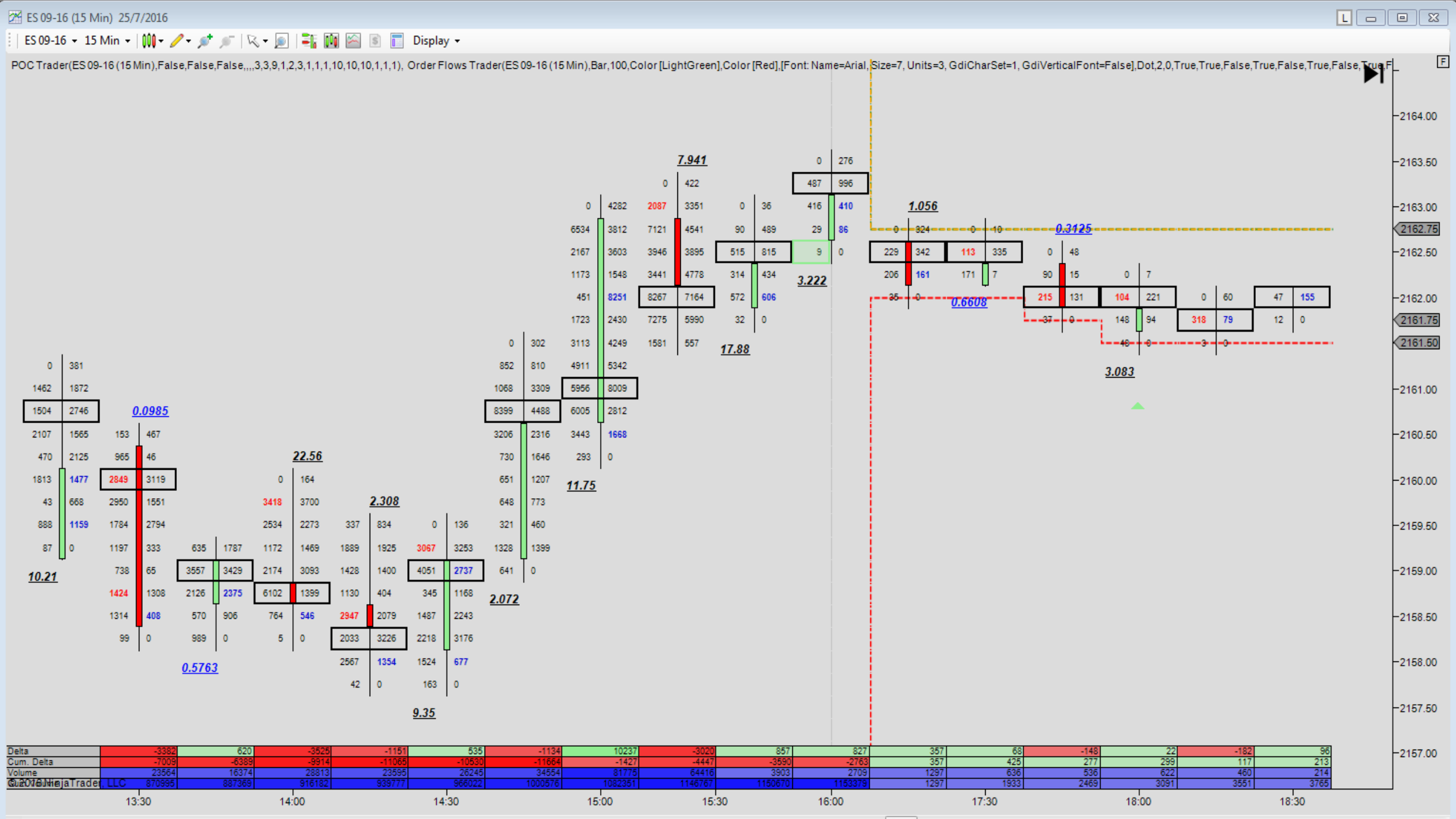


Orderflows Inner Circle Weekly Webinar #1 – Using POC

Things to know about volume:

Cash close has much more volume than the cash open. It is usually the consistently heaviest volume part of the day. Its because funds target the cash close with their orders for a few reasons, most obvious is they are often using the futures to hedge a cash position they are trading, the cash closing price is their target price and the cash close will have volume they can trade against.

Market moves to size. That runs contrary to what retail traders think. Retail traders see size and look for the market to move away. Institutional traders are attracted to the size if they also have size to trade.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0.0985
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22.56
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11.75
7.941
17.88
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2.072
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0.3125
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3.083
2164.00
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2158.00
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Delta -3382 620 -3525 -1151 535 -1134 10237 -3020 857 827 357 68 -148 22 -182 96
Cum. Delta -7009 -6389 -9914 -11065 -10530 -11664 -1427 -4447 -3590 -2763 357 425 277 299 117 213
Volume 23564 16374 28813 23595 26245 34554 81775 64416 3903 2709 1297 636 536 622 460 214
870995 887369 916182 939777 966022 1000576 1082351 1146767 1150670 1153379 1297 1933 2469 3091 3551 3765
13:30
14:00
14:30
15:00
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18:30

Thank You!