

Market Profile Trading Strategies

Daniel Gramza

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Prepared and Presented by Daniel Gramza

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Daniel Gramza is currently completing two books:

TRADING IN THE EYE OF THE STORM

THE HANDBOOK OF JAPANESE CANDLE TRADING STRATEGIES

You can be notified when these books are available by contacting Daniel Gramza.

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COMPOSITION OF A TYPICAL MARKET PROFILE

442.30	A					A	
442.25	A					A	
442.20	A					A	
442.15	A					A	
442.10	A					A	
442.05	A					A	
442.00	A	B				AB	
441.95	A	B	C			ABC	
441.90	A	B	C	D		ABCD	
441.85	A	B	C	D		ABCD	
441.80	A	B	C	D		ABCD	
441.75	A	B	C	D	E	ABCDE	
441.70	A	B	C	D	E	ABCDE	
441.65	A	B			E	ABE	
441.60		B		D	E	F	DEF
441.55			D	E	F		DEF
441.50				E	F		EF
441.45				E	F		EF
441.40					F		F

442.30 A

442.25 A

442.20 A

442.15 A

442.10 A

442.05 A

442.00 A

441.95 A

441.90 A

441.85 A

441.80 A

441.75 A

441.70 A

441.65 A

441.60

441.55

441.50

441.45

441.40

442.30 A

442.25 A

442.20 A

442.15 A

442.10 A

442.05 A

442.00 A B

441.95 A B

441.90 A B

441.85 A B

441.80 A B

441.75 A B

441.70 A B

441.65 A B

441.60 B

441.55

441.50

441.45

442.30 A

442.25 A

442.20 A

442.15 A

442.10 A

442.05 A

442.00 A B

441.95 A B C

441.90 A B C

441.85 A B C

441.80 A B C

441.75 A B C

441.70 A B C

441.65 A B

441.60 B

441.55

441.50

441.45

442.30 A

442.25 A

442.20 A

442.15 A

442.10 A

442.05 A

442.00 A B

441.95 A B C

441.90 A B C D

441.85 A B C D

441.80 A B C D

441.75 A B C D

441.70 A B C D

441.65 A B

441.60 B D

441.55 D

441.50

441.45

442.30 A

442.25 A

442.20 A

442.15 A

442.10 A

442.05 A

442.00 A B

441.95 A B C

441.90 A B C D

441.85 A B C D

441.80 A B C D

441.75 A B C D E

441.70 A B C D E

441.65 A B E

441.60 B D E

441.55 D E

441.50 E

441.45 E

442.30 A
442.25 A
442.20 A
442.15 A
442.10 A
442.05 A
442.00 A B
441.95 A B C
441.90 A B C D
441.85 A B C D
441.80 A B C D
441.75 A B C D E
441.70 A B C D E
441.65 A B E
441.60 B D E F
441.55 D E F
441.50 E F
441.45 E F
441.40 F

COMPOSITION OF A TYPICAL MARKET PROFILE

442.30	A					A	
442.25	A					A	
442.20	A					A	
442.15	A					A	
442.10	A					A	
442.05	A					A	
442.00	A	B				AB	
441.95	A	B	C			ABC	
441.90	A	B	C	D		ABCD	
441.85	A	B	C	D		ABCD	
441.80	A	B	C	D		ABCD	
441.75	A	B	C	D	E	ABCDE	
441.70	A	B	C	D	E	ABCDE	
441.65	A	B			E	ABE	
441.60		B		D	E	F	DEF
441.55			D	E	F		DEF
441.50				E	F		EF
441.45				E	F		EF
441.40					F		F

Market Profile:

Puts PRICE and TIME into a visual Structure

Indicates:

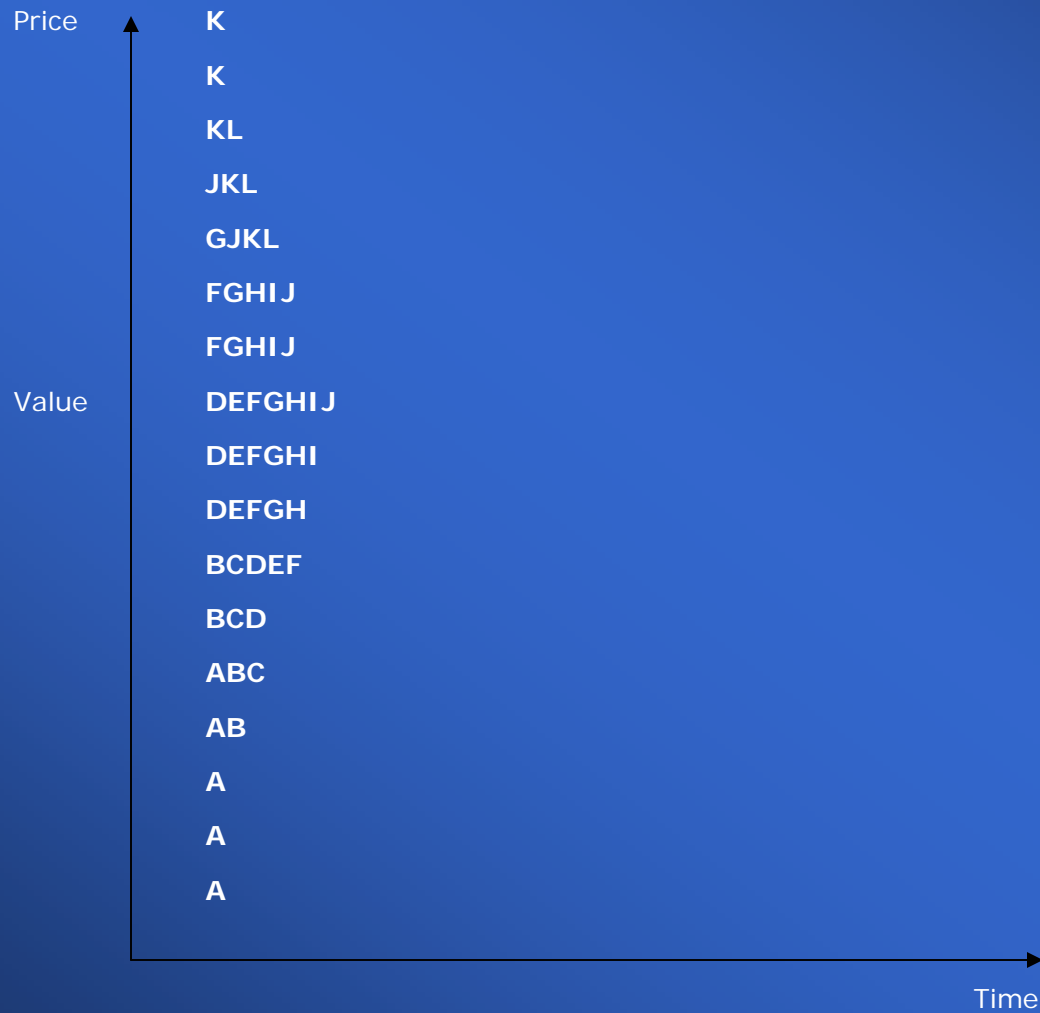
WHEN

HOW

WHERE

BUYERS and SELLERS enter the market

MARKET PROFILE



YMM4 - CBOT mini-sized DJIA Index

Price/Volume

P/V	10340	0
70%	10452	10416
Vol.	87839	0
TPO	715	0

			N	10550
			LNO	10545
			LMNO	10540
			LMNO	10535
			KLMNO	10530
			← abcdeghi KLMNOP	10525
			cdefhijklmnop	10520
			lmnopstuvwxy	10515
			stuvwxy	10510
			mnopstuvwxy	10505
			mnopstuvwxy	10500
			mnopstuvwxy	10495
			CHJKLM	10490
			CHJKLM	10485
			CHJKLM	10480
			mnop	10475
			mnop	10470
			hijklmnop	10465
			defghijklmnop	10460
			defghijklmnop	10455
			→ abcdefghijklmnop	10450
			bcdefghijklmnop	10445
			bcdefghijklmnop	10440
			stuvw	10435
			stuvw	10430
			BCDEGKLM	10425
			BCDEKLM	10420
			CDKLM	10415
			yzCDLM	10410
			yzCLM	10405
			yCL	10400
			y	10395
			y	10390
			y	10385
			y	10380
			uvwxyz	10375
			ghlnopqrstuvwxyz	10370
			← abcdefghijklmnopstuvwxyz	10365
			abcdjmnwx	10360
				10355
			LMNO	10350
			HI LMNO	10345
				10340

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4/2

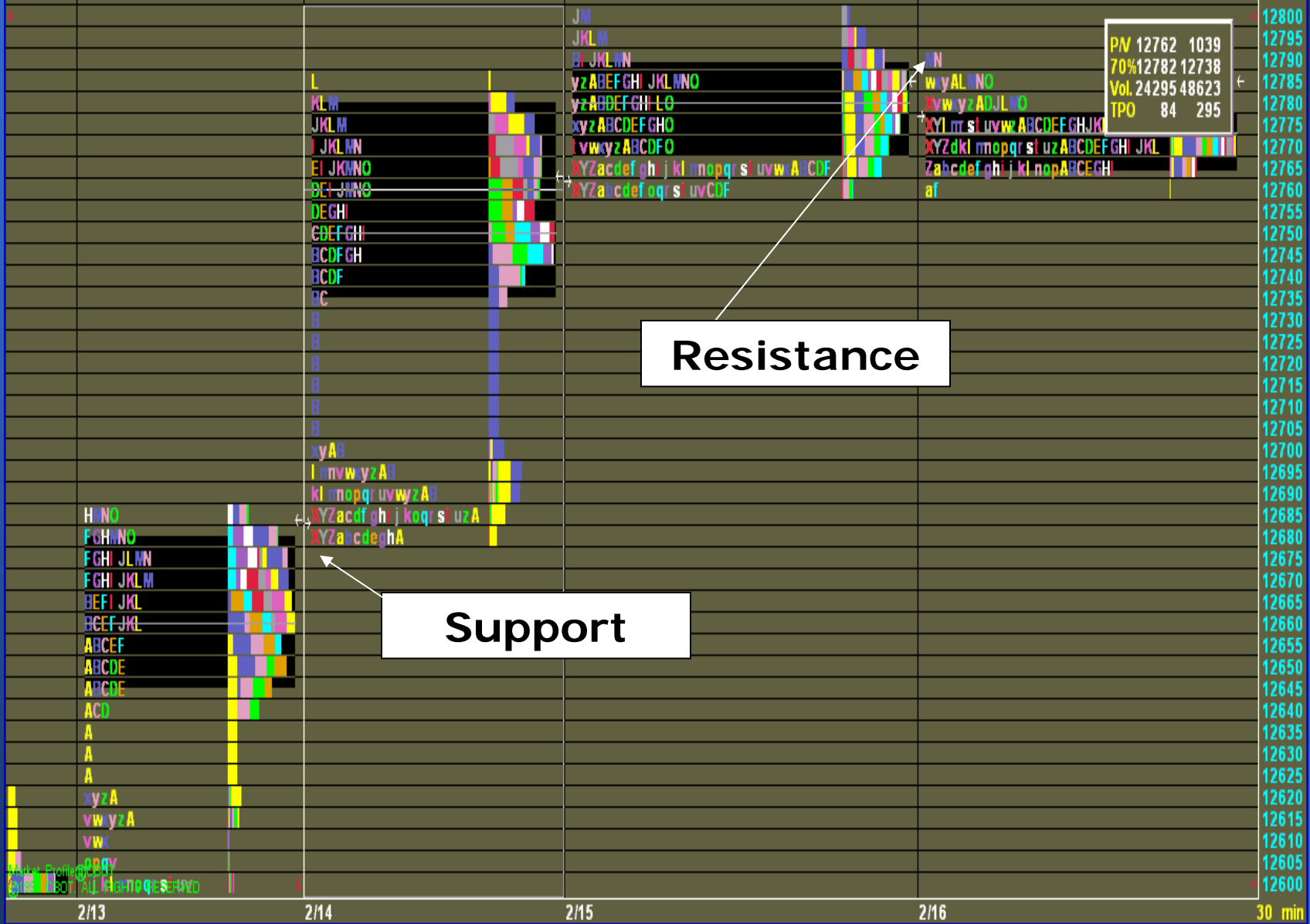
4/5

4/6

30 min

YMHO7 - CBOT mini-sized Dow

Price/Volume



PV	12762	1039
70%	12782	12738
Vol.	24295	48623
TPO	84	295

Resistance

Support

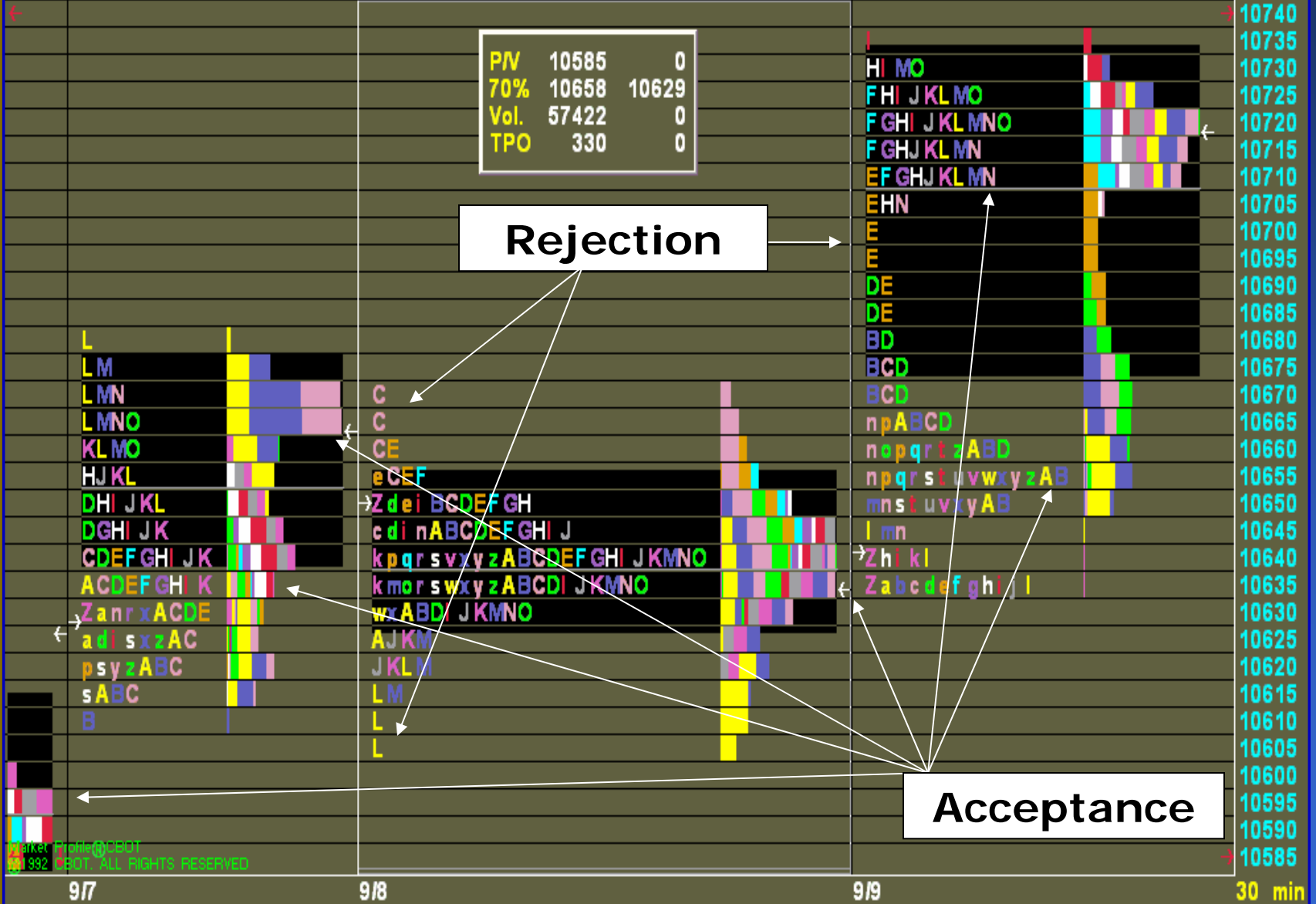
YMZ5 - CBOT mini-sized Dow

Price/Volume

P/V	10585	0
70%	10658	10629
Vol.	57422	0
TPO	330	0

Rejection

Acceptance



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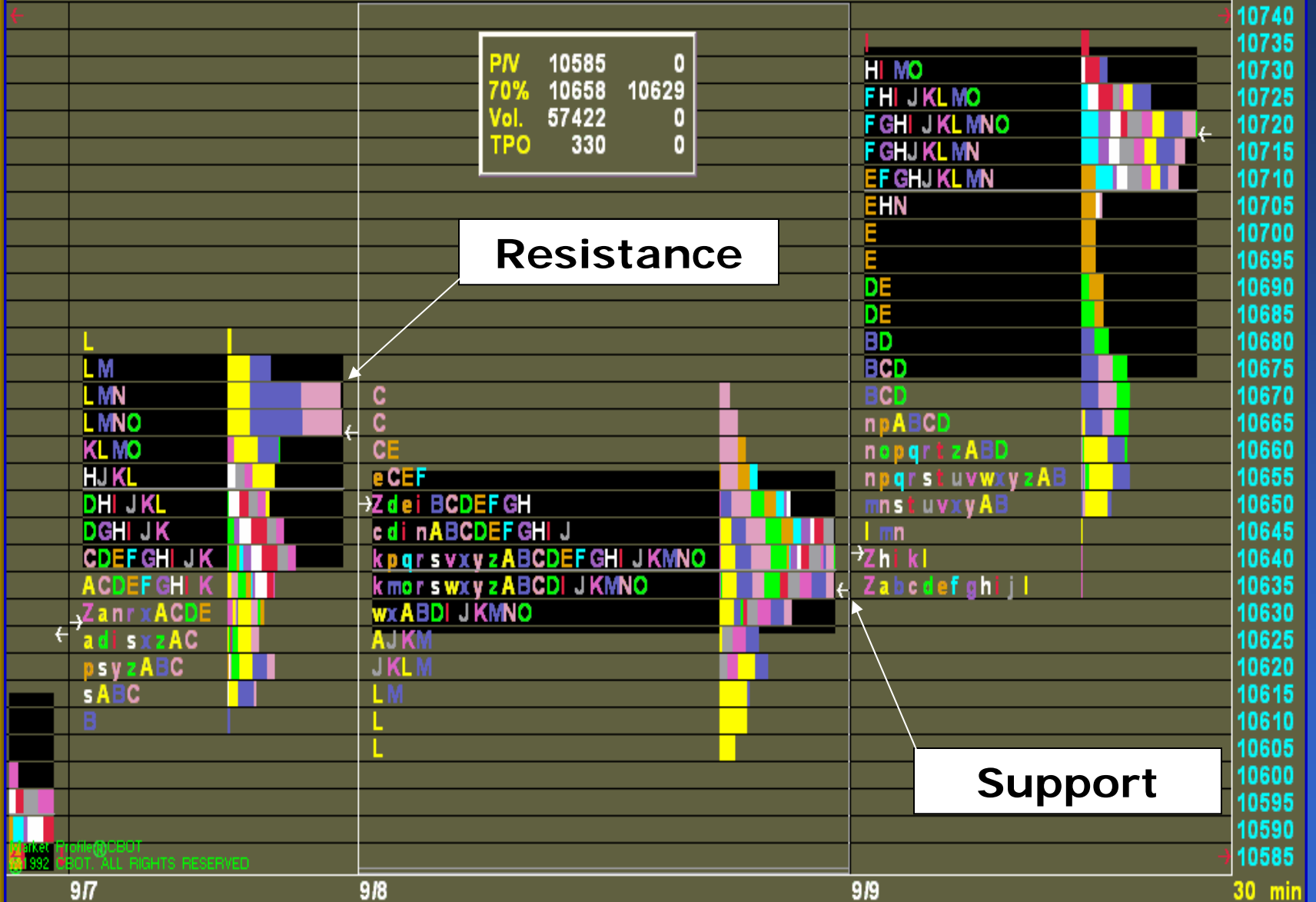
YMZ5 - CBOT mini-sized Dow

Price/Volume

P/V	10585	0
70%	10658	10629
Vol.	57422	0
TPO	330	0

Resistance

Support



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MARKET PROFILE REFERENCES

Identify **when, where and how** Highs and Lows are made.

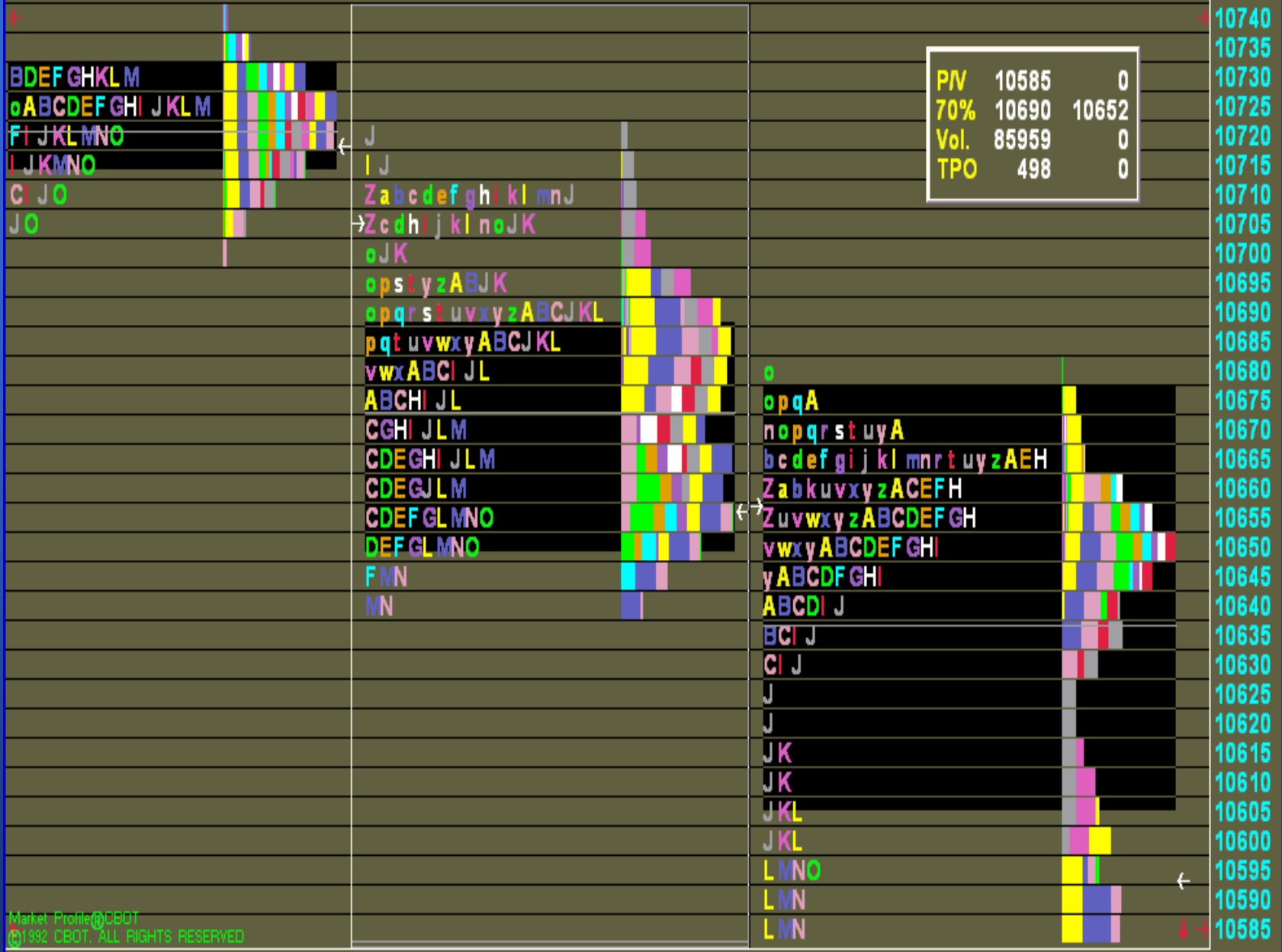
Identify **Support and Resistance** levels using:

Value Areas

High and Low Volume Levels

YMZ5 - CBOT mini-sized Dow

Price/Volume



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9/13

9/14

30 min

YMM4 - CBOT mini-sized DJIA Index

Price/Volume

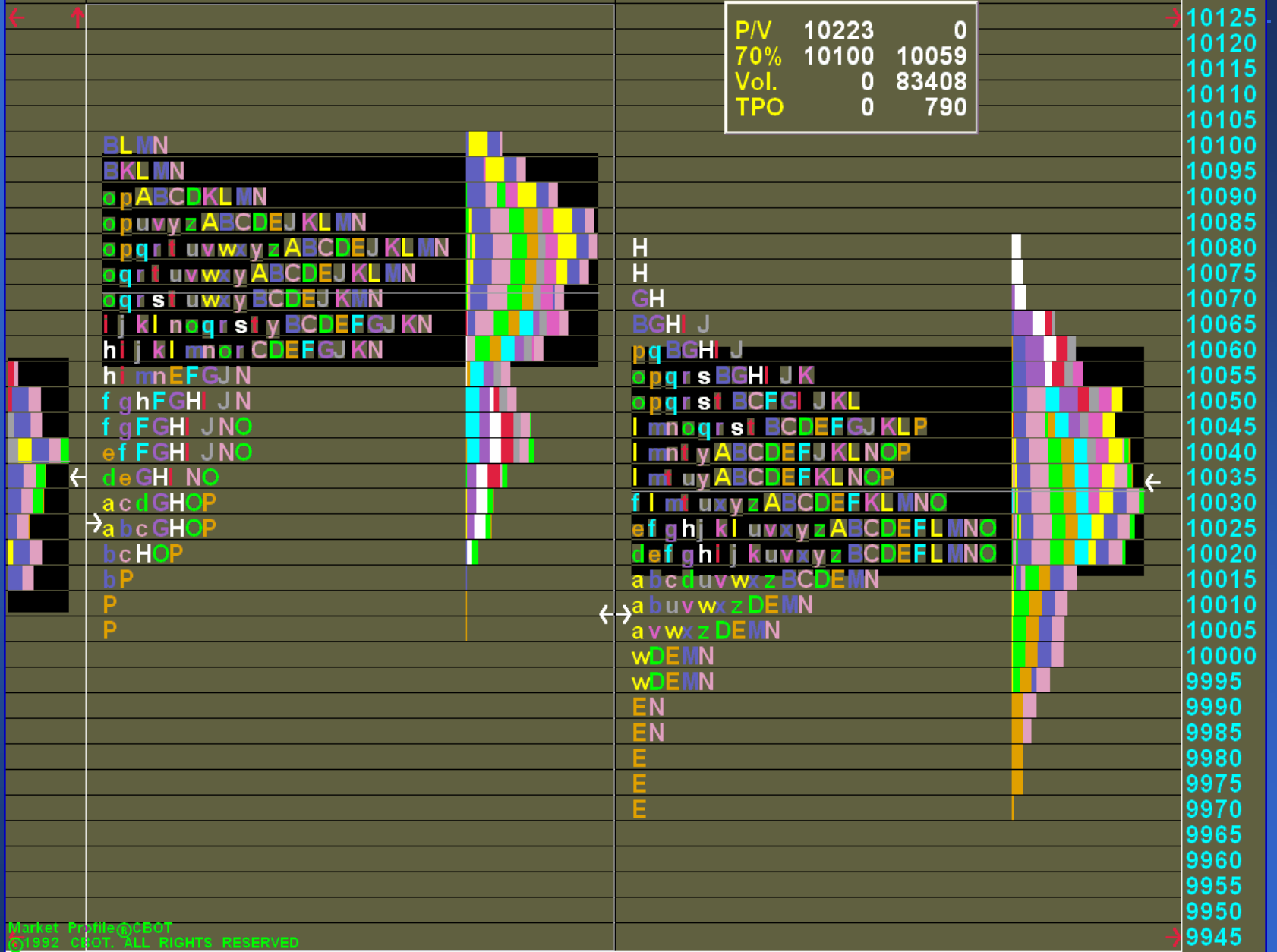
P/V	10223	0
70%	10354	10314
Vol.	81570	0
TPO	661	0



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YMM4 - CBOT mini-sized DJIA Index

Price/Volume



P/V	10223	0
70%	10100	10059
Vol.	0	83408
TPO	0	790

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3/23

3/24

30 min

YMM4 - CBOT mini-sized DJIA Index

Price/Volume

P/V	10223	0
70%	10493	10449
Vol.	57485	0
TPO	496	0



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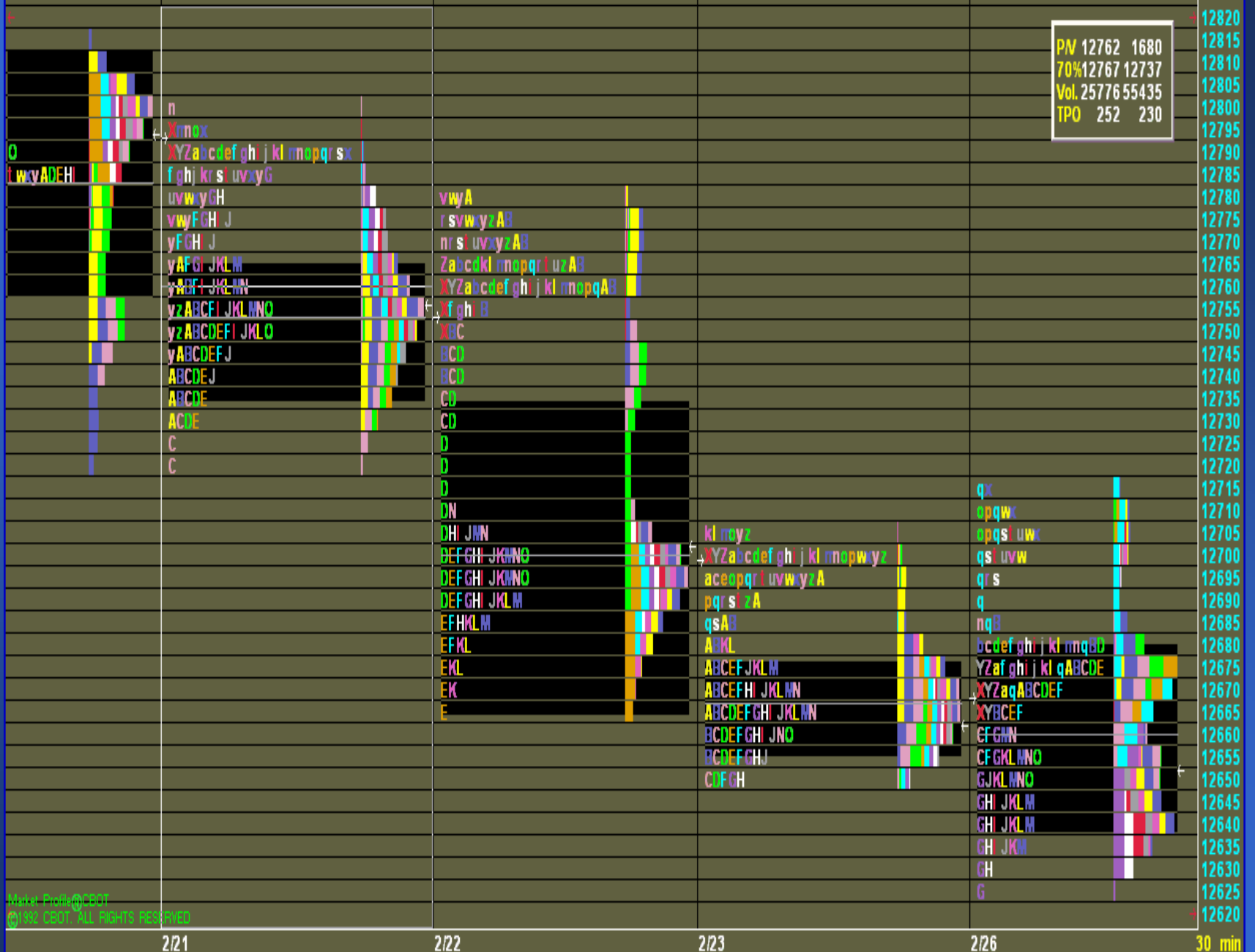
4/5

4/6

30 min

YMH07 - CBOT mini-sized Dow

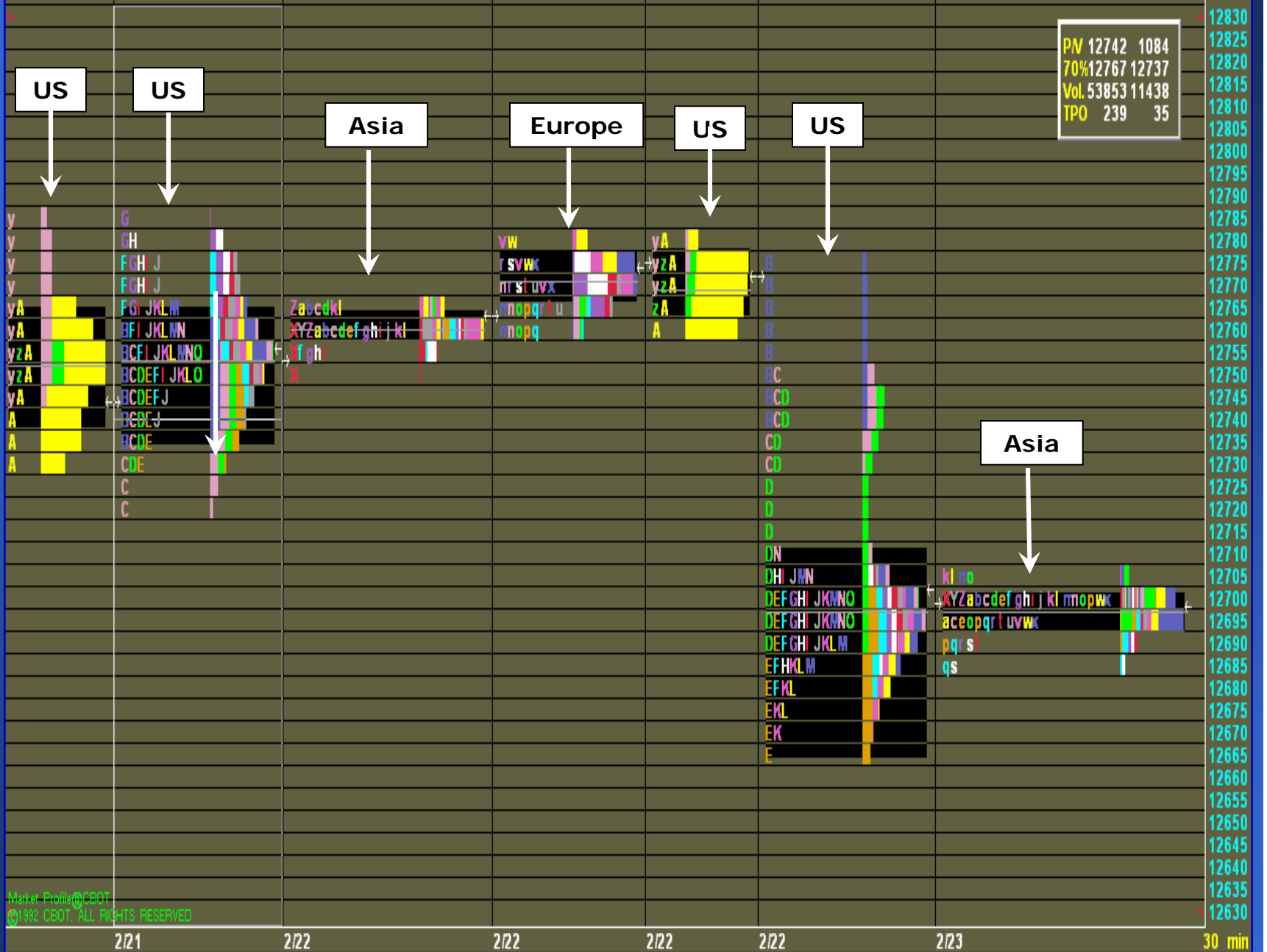
PriceVolume



TIME ZONE MARKET PROFILE

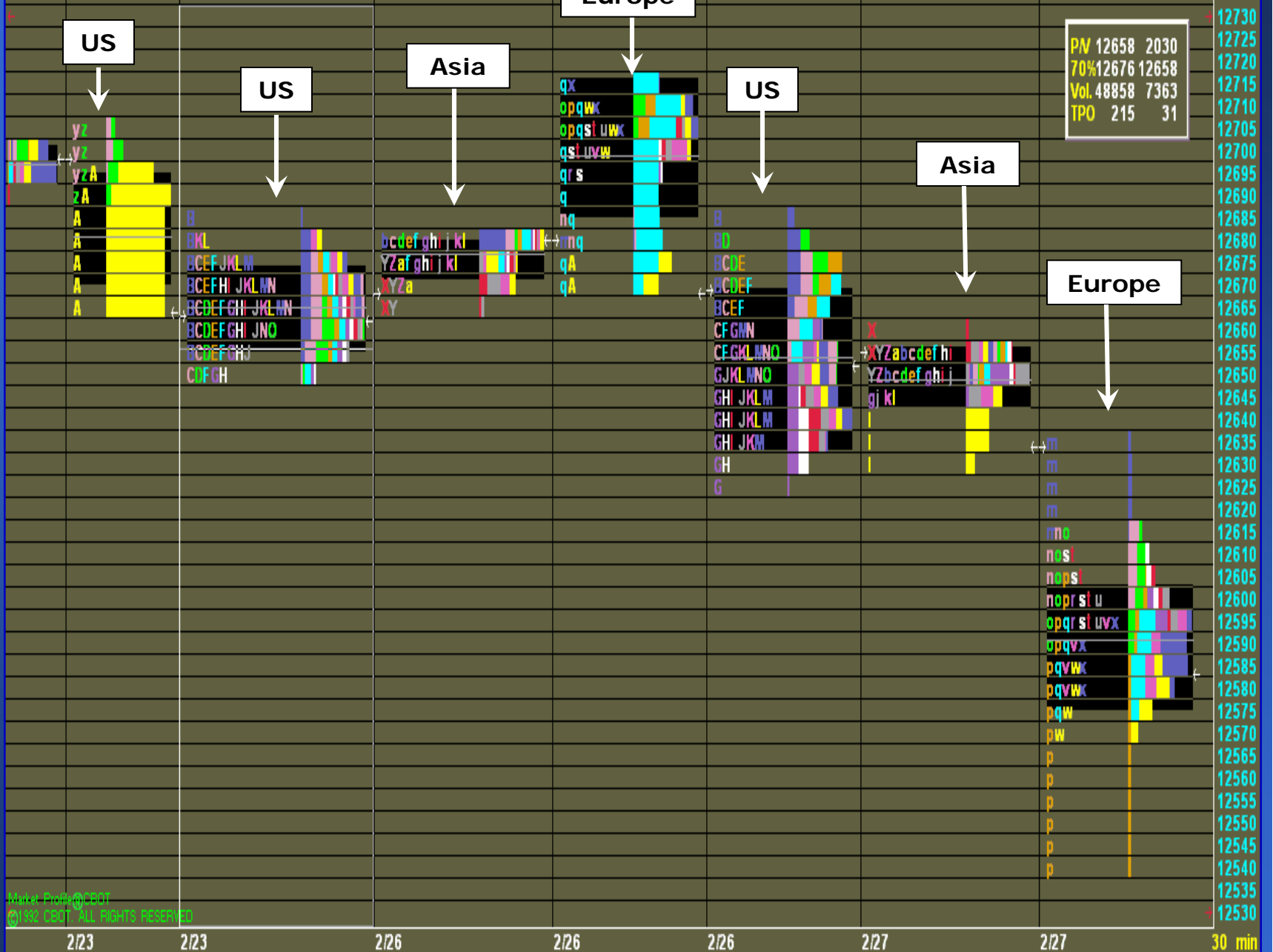
YMH07 - CBOT mini-sized Dow

PriceVolume



YMH07 - CBOT mini-sized Dow

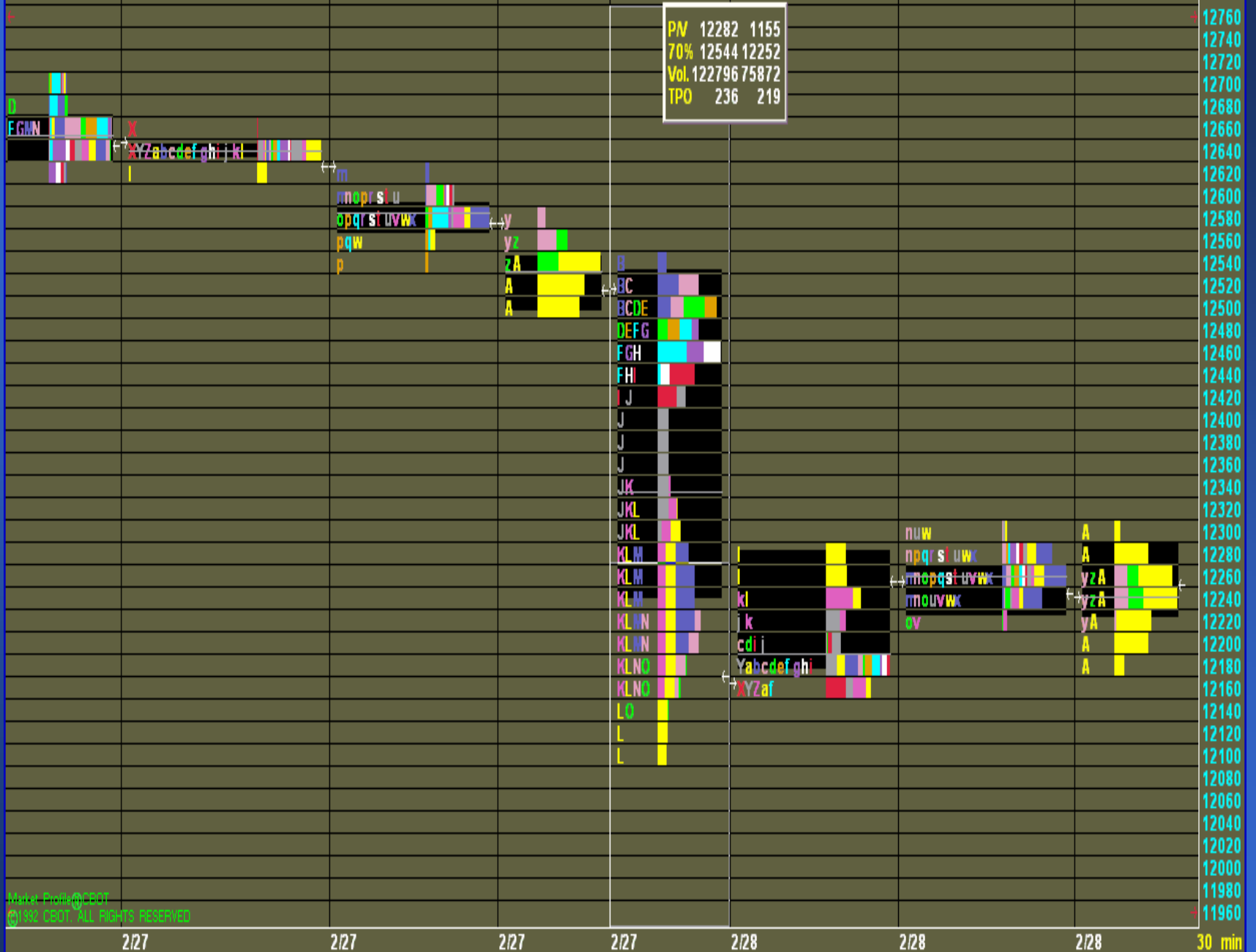
PriceVolume



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YMH07 - CBOT mini-sized Dow

PriceVolume

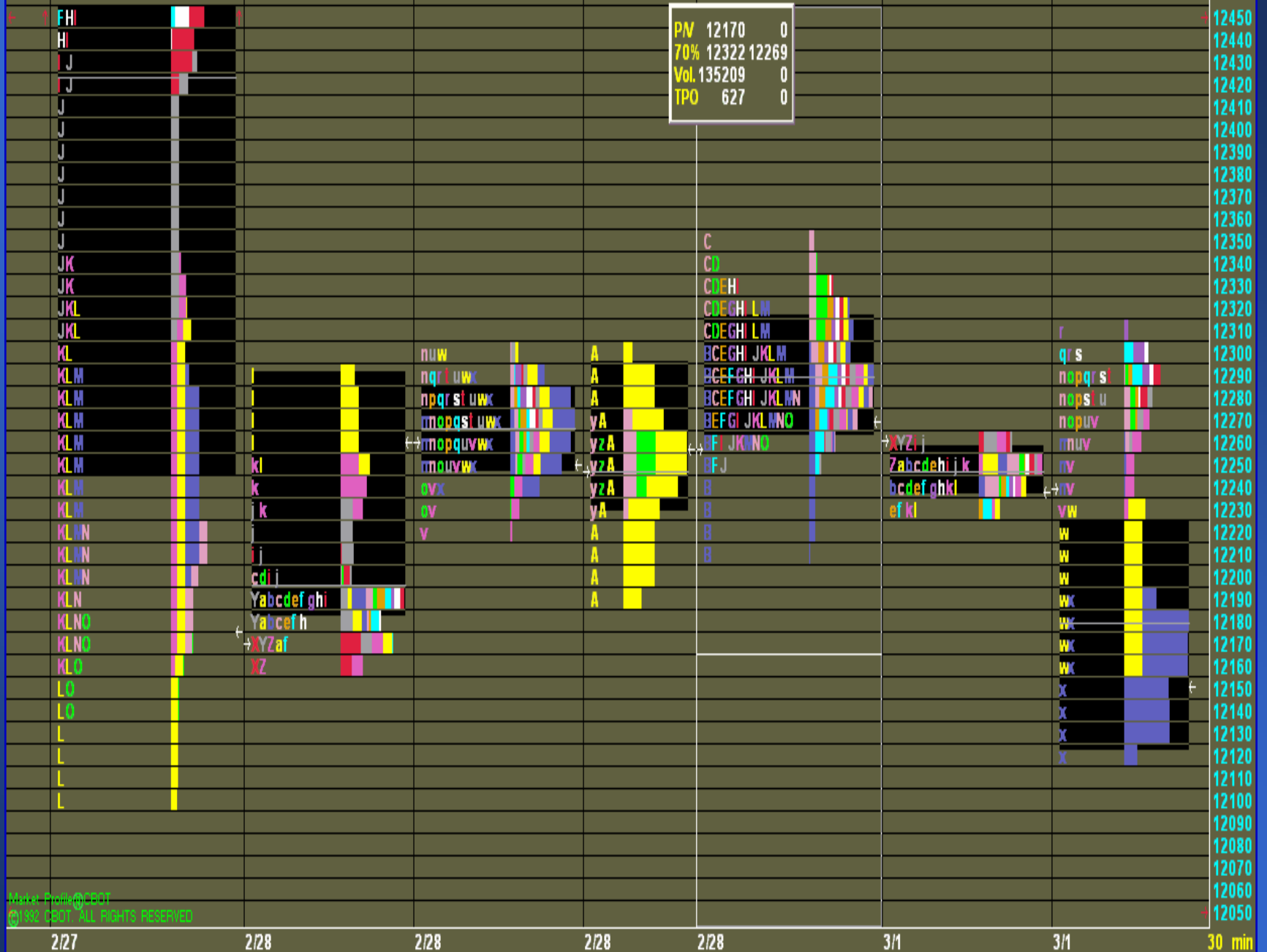


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PV	12282	1155
70%	12544	12252
Vol.	122796	75872
TPO	236	219

YMH07 - CBOT mini-sized Dow

Price/Volume



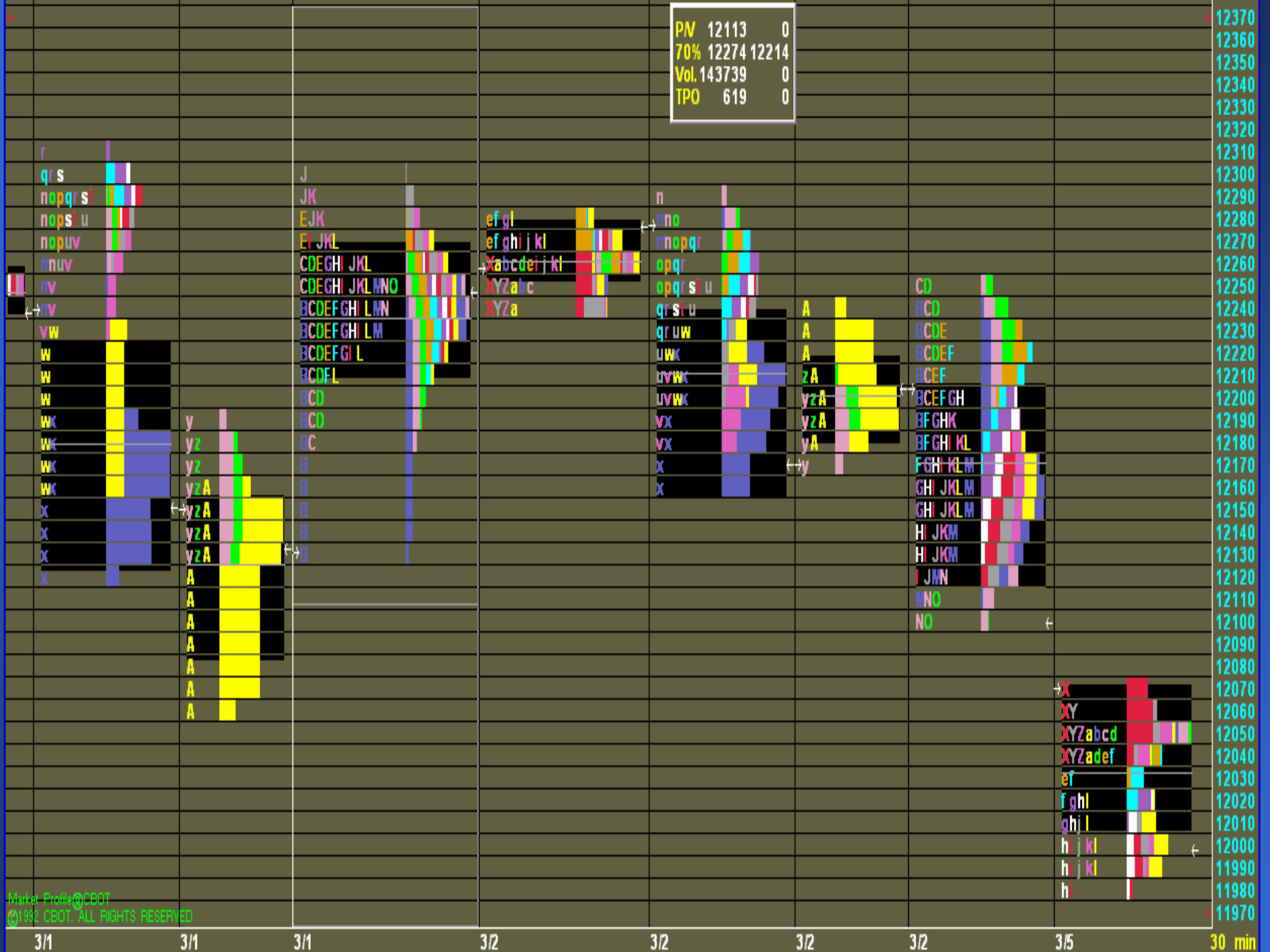
PV 12170 0
 70% 12322 12269
 Vol. 135209 0
 TPO 627 0

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YMH07 - CBOT mini-sized Dow

PriceVolume

PV	12113	0
70%	12274	12214
Vol.	143739	0
TPO	619	0

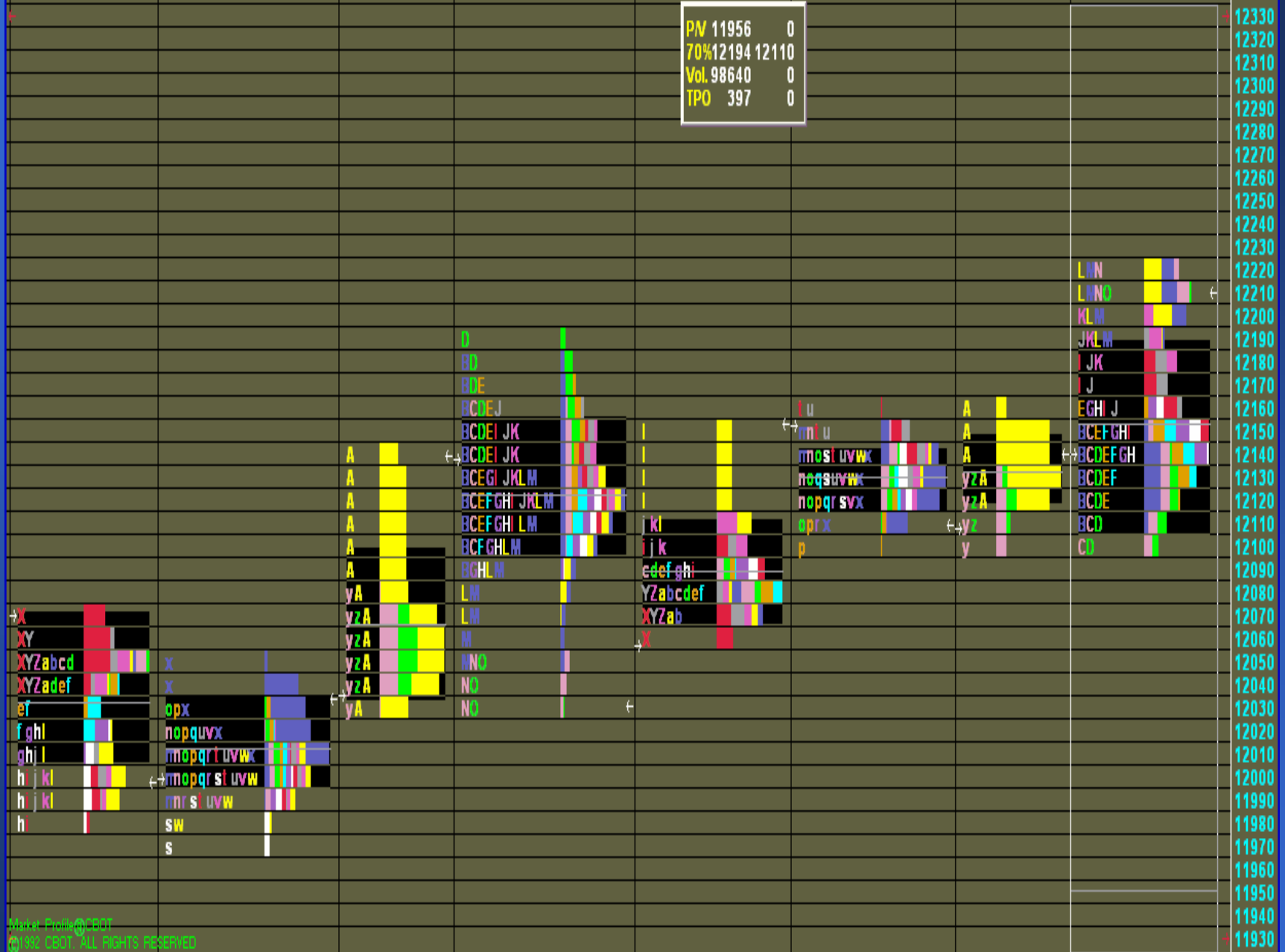


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YMH07 - CBOT mini-sized Dow

PriceVolume

PV	11956	0
70%	12194	12110
Vol.	98640	0
TPO	397	0

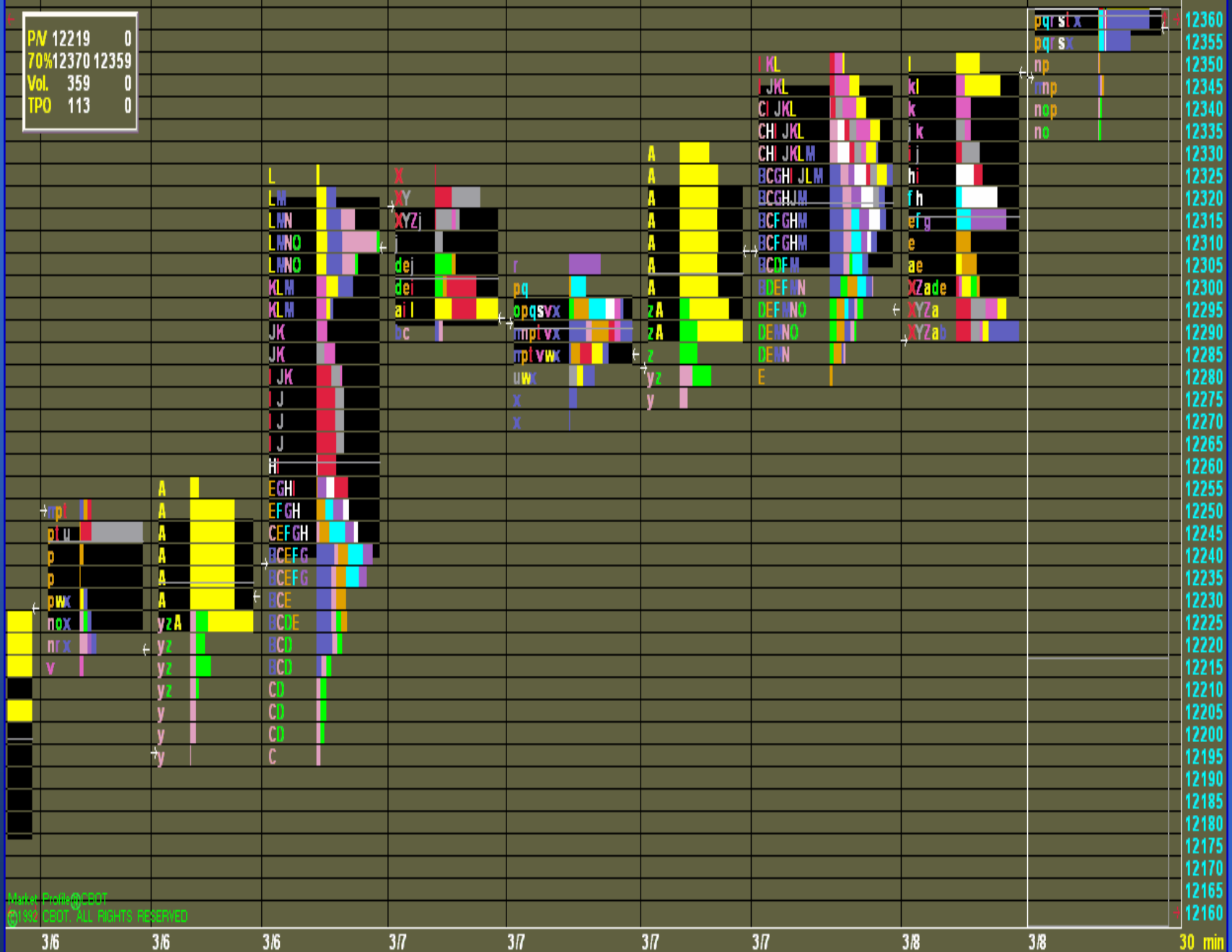


3/5 3/5 3/5 3/5 3/6 3/6 3/6 3/6 30 min

YMM07 - CBOT mini-sized Dow

PV 12219 0
 70%12370 12359
 Vol. 359 0
 TPO 113 0

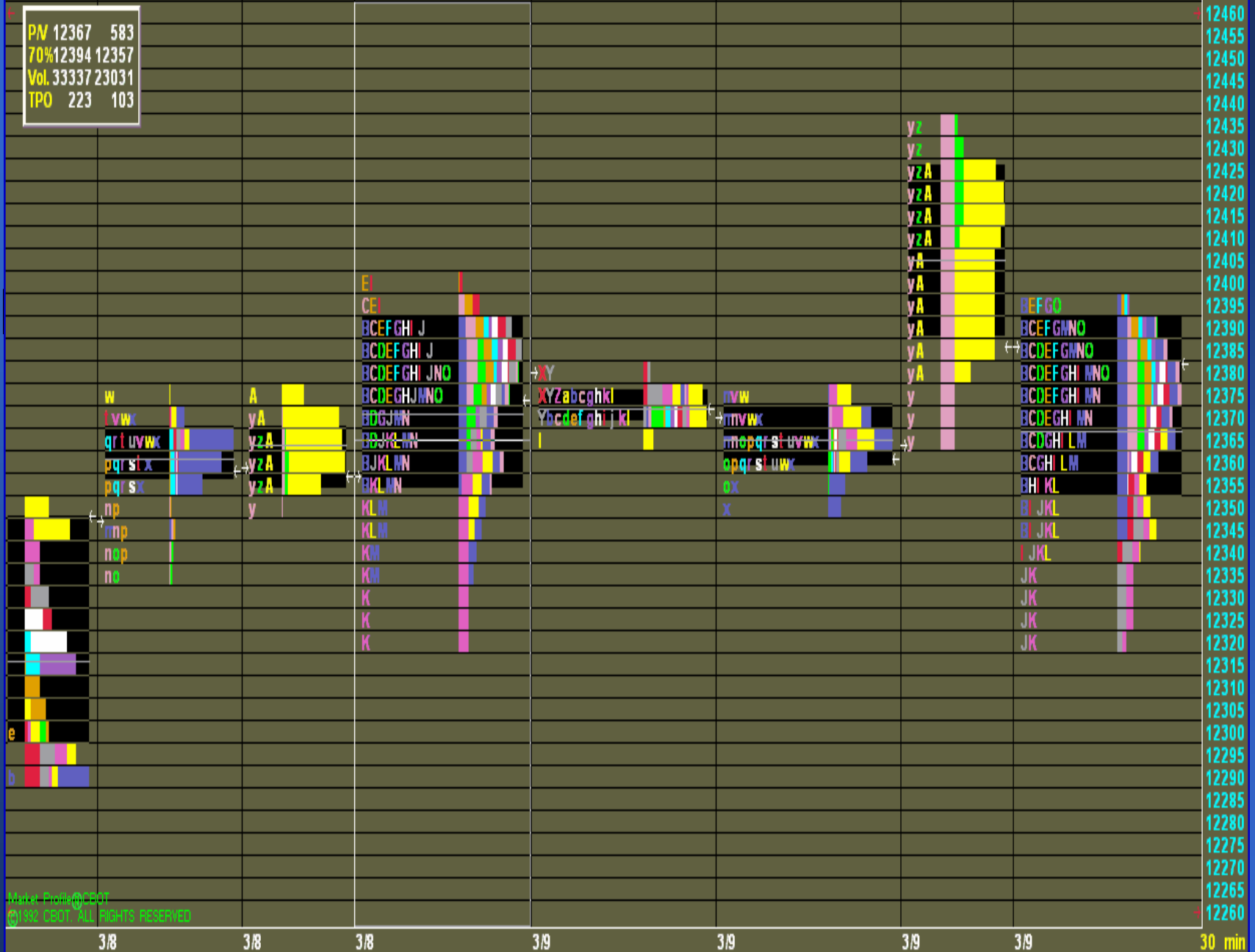
PriceVolume



YMM07 - CBOT mini-sized Dow

Price/Volume

PV	12367	583
70%	12394	12357
Vol.	33337	23031
TPO	223	103



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