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MARKETS SEEN DIFFERENTLY

SATERA RESEARCH | WHALEPRINT SUITETM

STRUCTURE
CONTEXT
PERSPECTIVE
CLARITY

Clarity In Investment Decisions

SATERA WhalePrint SuiteTM

Product Roadmap & Functional Architecture

DISCOVER THE FULL PATH FROM INSTITUTIONAL STRUCTURE
TO HIGHER-CONVICTION DECISIONS.



SAME MARKETS. A DEEPER PERSPECTIVE.

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1. Purpose & Philosophy

WhalePrint Suite™ is designed as a decision-support layer intended to reduce market noise, structure contextual analysis and improve risk awareness. The framework organizes several institutional-style reference concepts into a single visual map.

The core philosophy is not to predict price from one signal. Instead, the suite provides multiple reference structures so the user can evaluate where price is trading relative to historically meaningful price-volume relationships and recurring liquidity structures.

2. Suite Architecture

Engine	Functional role	Primary use
PIVOT LEVEL	Proprietary structural reference	Long-term market context
SENTIMENT LEVEL	Proprietary intermediate reference	Intermediate market context
PARTICIPATION LEVEL	Proprietary strategic reference	Longer-horizon participation context
LIQUIDITY ZONE (Pro version only)	Proprietary liquidity intelligence	Contextual Supply & Demand structures
ALERTS	Event-based contextual intelligence	Structured notifications

3. The Proprietary Multi-AVWAP Engine

At the core of SATERA WhalePrint Suite™ is a **proprietary multi-AVWAP architecture** designed to transform complex price-volume information into a structured market reference map.

Rather than relying on a single anchored VWAP, WhalePrint uses a **smart algorithmic framework** to identify and maintain multiple distinct volume-weighted reference structures. Each AVWAP is designed to represent a different layer of market context within the broader SATERA framework.

The individual reference lines should therefore not be interpreted as conventional standalone indicators. Their value comes from the **relationship between multiple proprietary AVWAP structures**, current price, volume participation and the surrounding liquidity environment.

A Multi-Layer Market Map

The three AVWAP references provide complementary perspectives within the WhalePrint architecture:

- **PIVOT** — a proprietary structural reference designed to capture a significant long-term market context.
- **SENTIMENT** — a proprietary intermediate reference designed to reflect an important concentration of market participation.
- **PARTICIPATION** — a proprietary strategic reference designed to identify a deeper, longer-horizon participation structure.

The exact methodology used to identify, rank and maintain these reference points is part of the **proprietary SATERA algorithm** and is intentionally not disclosed.

Smart Anchor Intelligence

WhalePrint does not simply plot conventional fixed-period VWAPs.

Its proprietary logic continuously evaluates market data to determine which historical price-volume information should serve as meaningful reference points within the framework.

This **Smart Anchor Intelligence** is an essential component of the WhalePrint methodology. It allows the system to transform historical market activity into dynamic reference levels that remain relevant as the market evolves.

The underlying selection logic, ranking mechanisms, qualification criteria and calculation architecture constitute proprietary intellectual property of SATERA Research.

Why Multiple AVWAPs Matter

A single AVWAP can provide useful context. A **multi-AVWAP system**, however, can reveal relationships between different layers of market participation.

WhalePrint is designed to allow users to observe:

- where current price sits relative to multiple proprietary reference levels;
- when several reference structures begin to converge;
- when price interacts with historically meaningful volume-weighted areas;
- how those references relate to the suite's proprietary liquidity structures;
- and when multiple elements of the framework create a higher-order market context.

Proprietary by Design

*The visible AVWAP lines represent only the **output layer** of a much broader proprietary process.*

The objective is not to generate a simplistic directional signal.

The objective is to provide a **structured, intelligent market map** in which price, participation and liquidity can be interpreted together.

The underlying SATERA methodology includes proprietary algorithms, anchor-selection intelligence, historical data processing, structural qualification, visualization logic and contextual relationships between the different components of the suite.

For this reason, WhalePrint should be understood as a **proprietary analytical system rather than a collection of conventional indicators**.

The observable output is intentionally simple.

The intelligence behind it is not.

4. How the AVWAPs Are Formed

Each proprietary AVWAP within WhalePrint is generated through a **volume-weighted price calculation** designed to transform historical market participation into a meaningful dynamic reference.

At a conceptual level, an Anchored VWAP represents the relationship between price and traded volume over a defined market context.

Conceptual model:

$$\text{AVWAP} = \Sigma (\text{Price Source} \times \text{Volume}) / \Sigma (\text{Volume})$$

The system can utilize different price-source methodologies, including Close, Open, High, Low, HLC3 and OHLC4, depending on the selected configuration.

What differentiates WhalePrint is not the mathematical concept of VWAP itself, but the **proprietary SATERA algorithmic framework surrounding it**.

The identification of relevant historical reference points, the intelligent anchoring process, the interaction between multiple AVWAPs, and their integration with the broader liquidity architecture are proprietary components of the SATERA WhalePrint Suite™.

The result is a **smart, multi-layered market reference system** designed to provide contextual information without exposing the underlying proprietary algorithms.

The mathematics is transparent. The intelligence is proprietary.

5. Proprietary Liquidity Intelligence (Pro version only)

SATERA WhalePrint Suite™ incorporates a **proprietary liquidity intelligence engine** designed to identify and visualize areas of potential market interest within the broader WhalePrint framework.

Rather than displaying generic support and resistance levels, the system processes historical market information through a **smart algorithmic framework** to construct contextual liquidity structures around the current market environment.

These structures are presented visually as **Supply and Demand Zones**, providing the user with an additional layer of market context alongside the proprietary AVWAP architecture.

Smart Liquidity Mapping

The liquidity engine is designed to transform complex historical market information into a simplified visual map.

Its purpose is to help users identify areas where market interaction may become particularly relevant, without requiring them to manually analyze numerous historical price structures.

The underlying intelligence determines which historical structures are considered relevant to the current market context and how they should be represented within the WhalePrint environment.

The exact criteria, weighting mechanisms, selection process, structural hierarchy and algorithmic logic remain **proprietary to SATERA Research**.

Dynamic Context

Liquidity structures are not intended to function as static predictions or automatic trading signals.

Their purpose is to provide **contextual reference areas** that can be evaluated alongside:

- the proprietary multi-AVWAP architecture;
- current price location;
- market participation;
- volume conditions;
- and other WhalePrint structural information.

This allows the user to observe potential relationships between **price, participation and liquidity** within a single analytical framework.

Intelligent Filtering

The WhalePrint liquidity engine incorporates proprietary intelligence designed to reduce unnecessary visual noise and maintain a relevant market map.

Rather than presenting every potentially significant historical structure, the system applies its own internal logic to determine which information should remain visible within the active analytical context.

The exact filtering methodology and decision hierarchy are intentionally undisclosed as part of the **SATERA proprietary algorithm**.

Proprietary by Design

The visible Supply and Demand Zones are the **output of a proprietary analytical process**, not the complete methodology itself.

The technology behind their identification, qualification, prioritization, filtering and interaction with other WhalePrint components constitutes proprietary intellectual property of SATERA Research.

The user sees the **map**. The intelligence that builds the map remains proprietary.

The zones are visible. The algorithm behind them is not.

6. Alert Engine

Alerts are designed around interaction with the suite's principal structural references and are gated by confirmed Daily bars.

Alert family	Functional concept
PIVOT Event	Significant interaction with the proprietary PIVOT reference
SENTIMENT Event	Interaction with the proprietary SENTIMENT reference
PARTICIPATION Event	Interaction with the proprietary PARTICIPATION reference
LIQUIDITY Event (Pro version only)	Interaction with an active proprietary liquidity structure
Major Confluence Event (Pro version only)	Multi-layer interaction involving proprietary structural references

The exact event-detection logic, qualification criteria and alert sequencing remain part of the proprietary SATERA algorithm.

7. How to Read the WhalePrint Market Map

From Structural Context to Market Setups

The WhalePrint Market Map becomes most powerful when its structural references are interpreted together. The matrix below illustrates how Liquidity, PIVOT, SENTIMENT and PARTICIPATION can combine to define recurring market contexts across Swing and Position horizons.

Setup	Liquidity Location	PIVOT	SENTIMENT	PARTICIPATION	Interpretation
SWING LONG - Participation	Inside / Below / near price	Above price	Near pivot	Inside / Near Major Liquidity Zone	Institutional reload area
SWING LONG – Reclaim	Context first	Price reclaims PIVOT	Improving	Below / Near price	Structural recovery
SWING LONG - Expansion	Below price	Below price	Improving	Below price	Upward expansion
SWING SHORT - Rejection	Below price	Price rejects	Deteriorating	Above price	Structural rejection
POSITION - Accumulation	Inside / Below price	Below / Near PIVOT	Stabilizing	Inside / Near Demand	Strategic accumulation cycle
POSITION - Distribution	Inside / Above price	Above / Near PIVOT	Deteriorating	Inside / Near Supply	Strategic distribution cycle

These configurations are analytical frameworks for contextual interpretation. They are not trading signals, recommendations or guarantees of future market behavior.

How to use the examples

Each setup is illustrated through two historical chart views: **Initial Market Context** and **Subsequent Market Development**. The first view establishes the structural context visible at the time; the second shows how the market developed afterward. The examples are intended to demonstrate interpretation of the WhalePrint framework, not to imply a guaranteed outcome.

7.1 SWING LONG - PARTICIPATION

MATRIX CONTEXT

Major Liquidity Zone	PIVOT	SENTIMENT	PARTICIPATION
Inside / Below / Near price	Above price	Near pivot	Inside / Near Major Liquidity Zone

HISTORICAL EXAMPLE



Analytical interpretation

In the **Initial Market Context**, price is positioned below the proprietary PIVOT while the SENTIMENT reference remains close to PIVOT. This creates a concentrated upper reference area while price progressively moves deeper into the underlying Demand structure.

As price enters the Demand Zone, the PARTICIPATION reference becomes increasingly relevant within the lower structural area. The WhalePrint map therefore reveals a clear separation between the **upper PIVOT–SENTIMENT reference cluster** and the **deeper Demand–PARTICIPATION structure**.

In the **Subsequent Market Development**, price establishes a lower structural base within the Demand Zone and begins to recover. The Demand structure remains beneath price while PARTICIPATION provides an additional reference within the recovery area. Price subsequently begins moving back toward the PIVOT reference.

This illustrates an important characteristic of the WhalePrint framework: **price does not need to react at the first visible reference. The broader map allows the user to observe how price can move between multiple structural layers before a recovery develops.**

For a patient market participant, the combination of **Demand, PARTICIPATION, PIVOT and SENTIMENT** provides a contextual framework for understanding both the deeper accumulation area and the potential path back toward the upper reference structure.

The deeper structure can define the context. The upper reference cluster can define the return path.

7.2 SWING LONG — RECLAIM

MATRIX CONTEXT

Major Liquidity Zone	PIVOT	SENTIMENT	PARTICIPATION
Context first	Price reclaims PIVOT	Improving	Below / Near price

HISTORICAL EXAMPLE



Recommended presentation: identical chart dimensions, visual language and indicator visibility in both views.

Analytical interpretation

This example illustrates a **Swing Long — Reclaim** context within the WhalePrint framework.

In the **Initial Market Context**, price advances through the proprietary PIVOT reference while SENTIMENT and PARTICIPATION remain positioned below the active market. The subsequent interaction with PIVOT provides an important structural test: rather than simply observing a price crossing a level, WhalePrint allows the user to evaluate how price behaves relative to the broader reference architecture.

In the **Subsequent Market Development**, the PIVOT area demonstrates strong structural retention as price returns toward the reference and subsequently develops higher. At the same time, the Smart Liquidity structure positioned above price provides an identifiable **overhead liquidity reference** and a potential contextual objective for a shorter-horizon swing analysis.

This creates an important distinction within the WhalePrint framework: **the PIVOT can help define the structural context, while the surrounding liquidity map can help frame the market's available space above and below price.**

The example therefore illustrates how a **PIVOT reclaims, subsequent retest and surrounding liquidity structure** can be interpreted together rather than as isolated technical events.

Structure defines the context. Liquidity defines the surrounding market landscape.

7.3 SWING LONG — EXPANSION

MATRIX CONTEXT

Major Liquidity Zone	PIVOT	SENTIMENT	PARTICIPATION
Below price	Below price	Improving	Below price

HISTORICAL EXAMPLE



Analytical interpretation

This example illustrates a **Swing Long — Expansion** context within the WhalePrint framework.

In the **Initial Market Context**, price has established itself above the proprietary PIVOT reference while two Smart Liquidity structures remain visible around the active market. The lower liquidity structure provides an important reference beneath price, while the upper structure remains part of the broader surrounding market context.

As the expansion develops, the WhalePrint map evolves with the market. The previously lower liquidity structure is no longer retained in the active map, while a new relevant liquidity structure remains positioned beneath the advancing price.

This visual transition is an important characteristic of the WhalePrint framework: **the liquidity map is dynamic rather than static**. As market structure evolves, the system is designed to continuously reassess which liquidity structures remain contextually relevant.

In this example, the remaining Demand structure becomes a visible **supporting liquidity reference beneath the expansion**, while price continues to develop above the PIVOT. The relationship between the PIVOT, the evolving liquidity map, SENTIMENT and PARTICIPATION creates a coherent **upward expansion context**.

The example demonstrates that WhalePrint is not simply displaying historical liquidity levels. **It is designed to maintain a contextual market map that evolves as the underlying market structure changes.**

7.4 SWING SHORT — REJECTION

MATRIX CONTEXT

Major Liquidity Zone	PIVOT	SENTIMENT	PARTICIPATION
Inside / Above price	Price rejects	Deteriorating	Above price

HISTORICAL EXAMPLE



Analytical interpretation

This example illustrates a **Swing Short — Distribution** context within the WhalePrint framework.

In the **Initial Market Context**, price has advanced into a proprietary Supply structure after developing from lower market levels. At the same time, the PIVOT, SENTIMENT and PARTICIPATION references are concentrated within or immediately around the upper liquidity structure, creating a notable alignment of WhalePrint reference layers.

This concentration provides a contextual view of the market as price enters an area where multiple structural references converge. Rather than interpreting any individual level in isolation, WhalePrint allows the user to observe the relationship between **price location, liquidity and the three proprietary reference structures** within the same market map.

In the **Subsequent Market Development**, price fails to sustain its position above the upper structure and subsequently develops lower. The Supply Zone remains visible above the market, preserving the structural reference created by the prior interaction.

The example illustrates how a **liquidity structure combined with multiple converging reference levels** can provide a more complete contextual view of a potential distribution environment as the market evolves.

The value lies not in a single level, but in the interaction between the layers.

7.5 POSITION — ACCUMULATION CYCLE

MATRIX CONTEXT

Major Liquidity Zone	PIVOT	SENTIMENT	PARTICIPATION
Inside / Below price	Below / Near PIVOT	Stabilizing	Inside / Near Demand

HISTORICAL EXAMPLE



Analytical interpretation

This example illustrates a **Position — Accumulation** context within the WhalePrint framework.

In the **Initial Market Context**, price is developing within and around a Major Demand structure while the PARTICIPATION reference is positioned within the same broader area. PIVOT remains close above the active price, while SENTIMENT is positioned significantly lower within the broader market structure.

This configuration illustrates the type of longer-horizon context in which the relationship between **liquidity and participation** can be more important than short-term price fluctuations. The Major Demand structure provides the underlying market context, while the WhalePrint reference architecture establishes the surrounding structural framework.

In the **Subsequent Market Development**, the market has progressively developed higher and moved substantially away from the original accumulation area. The SENTIMENT reference has also shifted higher, reflecting the evolution of the active market structure.

The contrast between the two views is particularly important: the area that initially provided the accumulation context is now substantially below the active market, while the WhalePrint map has evolved around the new price structure.

For a longer-horizon participant, this distinction can help separate the **original structural accumulation context from the later-stage expansion environment**, where price may become increasingly extended from its initial reference area.

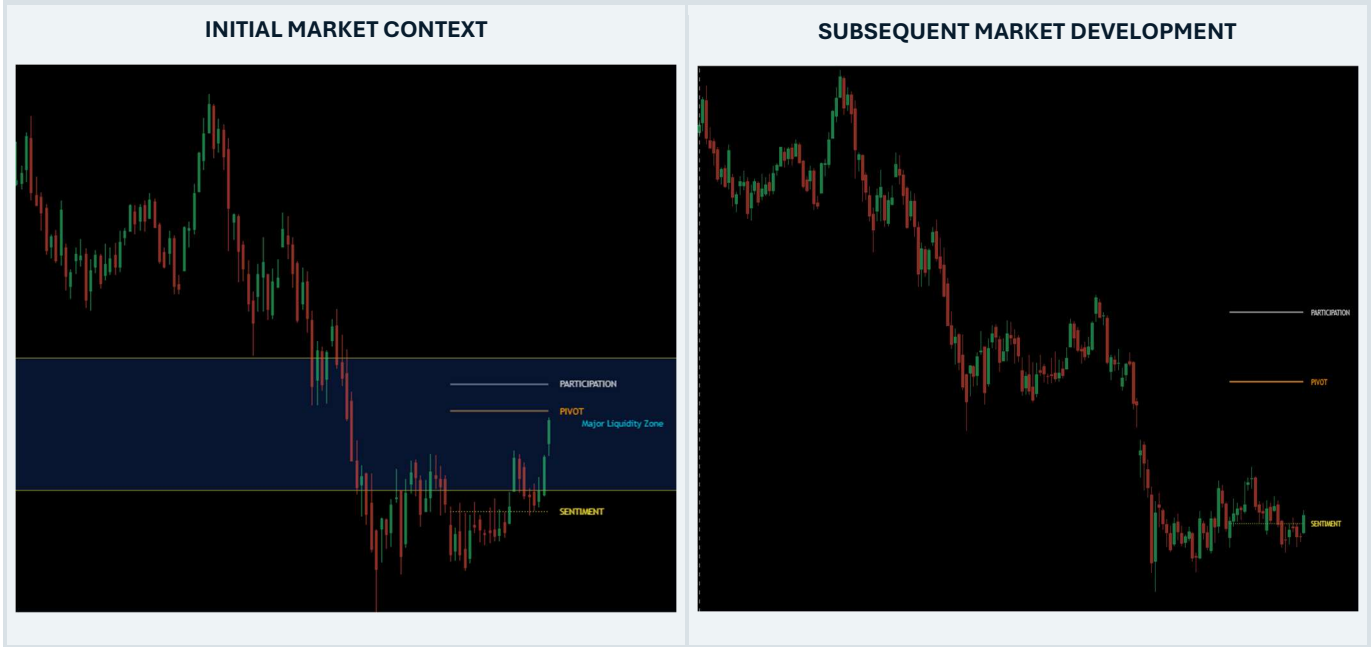
The initial structure defines the foundation. The evolving map defines the new market context.

7.6 POSITION — DISTRIBUTION CYCLE

MATRIX CONTEXT

Major Liquidity Zone	PIVOT	SENTIMENT	PARTICIPATION
Inside / Above price	Above / Near PIVOT	Deteriorating	Inside / Near Supply

HISTORICAL EXAMPLE



Analytical interpretation

This example illustrates a **Position — Distribution** context within the WhalePrint framework.

In the **Initial Market Context**, price is developing within a Major Supply structure while the PARTICIPATION and PIVOT references are positioned within or near the same broader liquidity area. SENTIMENT is already positioned lower within the market structure, providing an additional indication of a deteriorating intermediate context.

The configuration illustrates how multiple WhalePrint references can converge around a major Supply structure on a longer horizon. Rather than viewing the Supply Zone, PIVOT, SENTIMENT and PARTICIPATION independently, the Market Map allows their relative positioning to be interpreted as a unified structural environment.

In the **Subsequent Market Development**, the market progressively develops lower and moves increasingly away from the original Supply structure. The PIVOT and PARTICIPATION references remain substantially above the active market, while SENTIMENT evolves lower with the developing price structure.

The contrast between the two views demonstrates an important characteristic of the Position framework: **the market map evolves as the market transitions from one structural regime to another**. The original Supply structure becomes part of the broader overhead context, while the active market develops around a new lower structural environment.

This example illustrates how WhalePrint can help distinguish the **original distribution context from the subsequent structural deterioration**, providing a longer-horizon view of how liquidity, participation and proprietary reference levels evolve together.

The original structure defines the distribution context. The evolving map reveals the structural transition.

8. User Configuration & Smart Controls

SATERA WhalePrint Suite™ is designed to provide a clean and controlled analytical environment while allowing users to adapt selected visual and calculation preferences to their workflow.

The available settings provide access to the **user-facing layer of the system**. They do not expose the proprietary algorithms, internal decision processes or structural intelligence operating behind the interface.

Core Configuration

Users can configure selected elements of the WhalePrint environment, including:

- **Operating timeframe** — defines the primary analytical environment in which the suite is designed to operate.
- **AVWAP Price Source** — allows the user to select the price methodology used by the volume-weighted calculations.
- **Visual Display** — provides control over the presentation of reference levels, liquidity structures and associated visual elements.
- **Liquidity Visualization** — allows users to control the visibility of selected structural elements while preserving the underlying analytical engine.
- **Alert Preferences** — enables users to activate or deactivate available event-based notifications.

Smart Defaults

WhalePrint is designed with **intelligent default settings** intended to provide a coherent analytical experience immediately after installation.

These defaults are part of the product's user-experience architecture and are designed to balance information density, visual clarity and analytical relevance.

Advanced users may adjust available settings according to their own workflow and interpretation of the market.

The User Interface vs. The Intelligence Layer

The configuration panel represents only the **interface layer** of WhalePrint.

Changing a visible parameter does not expose or modify the proprietary decision architecture behind the system. The underlying algorithms continue to process market information according to SATERA's proprietary methodology.

This separation is intentional.

The user controls the **experience**.

The SATERA algorithm controls the **intelligence**.

Designed for Clarity

Every configurable element is intended to serve a specific analytical purpose. WhalePrint avoids unnecessary configuration complexity so that users can focus on interpreting the market rather than managing the indicator itself.

The result is a **smart analytical environment** that remains accessible to new users while providing flexibility for experienced market participants.

9. Proprietary Framework & Intellectual Property

SATERA WhalePrint Suite™ is built upon a **proprietary analytical framework** developed by SATERA Research.

The value of the suite resides in the **architecture, integration and intelligent interaction of multiple analytical components** within a unified decision-support environment.

Proprietary Technology

The WhalePrint framework incorporates proprietary intellectual property including:

- proprietary algorithms and algorithmic processes;
- proprietary multi-AVWAP architecture;
- proprietary liquidity intelligence;
- proprietary data-processing and structural analysis methodologies;
- proprietary relationships between analytical components;
- proprietary visualization, terminology and product concepts;
- proprietary alert and contextualization framework.

The specific algorithms, source code, internal calculations, decision logic, weighting, sequencing and implementation methods are **confidential and intentionally undisclosed**.

Observable Output vs. Proprietary Intelligence

WhalePrint is designed so users can understand the **purpose and interpretation of its outputs** without disclosure of the underlying intellectual property.

The visual elements presented by the suite represent the final output of a broader proprietary process. Understanding what the system displays does not provide access to the methodology used to generate those outputs.

The interface is transparent.

The intelligence is proprietary.

Intellectual Property Protection

All intellectual property associated with SATERA WhalePrint Suite™, including its software, algorithms, methodologies, terminology, documentation and visual architecture, remains the property of SATERA Research, except where otherwise expressly stated in writing.

Nothing in this document grants any license, ownership interest or right to reproduce, modify, reverse engineer, distribute, commercialize or create derivative works from the underlying software or proprietary methodology.

Access to WhalePrint provides access to the **authorized functionality of the product**, not ownership of its underlying technology.

SATERA Research

SATERA Research reserves all rights relating to the development, commercialization, modification and future evolution of the WhalePrint Suite™ and its associated intellectual property.

The suite may evolve over time as SATERA Research develops additional analytical capabilities, intelligence layers and product modules.

10. Roadmap — From Access to Mastery

SATERA WhalePrint Suite™ is designed to become progressively more valuable as users develop familiarity with its visual language, analytical architecture and proprietary intelligence.



10.1 DISCOVER

Understand the Map

Begin by becoming familiar with the WhalePrint environment. Learn the role of the principal reference structures, liquidity context and visual language before interpreting individual market events.

10.2 OBSERVE

See the Market Through the Framework

Observe how price interacts with the proprietary references and how those relationships evolve through time. The objective is to recognize context before developing a personal interpretation.

10.3 INTEGRATE

Add Context to Your Own Process

Once familiar with the framework, incorporate selected WhalePrint observations into your existing analytical process. The suite is designed to complement—not replace—your own methodology, risk framework and decision process.

10.4 MASTER

Develop Your Own Framework

With continued use, develop a deeper understanding of how the WhalePrint market map fits into your workflow. The objective is independent interpretation, disciplined context and a repeatable analytical process.

Learn the map. Understand the context. Build your own edge.

Appendix — Functional & Technical Reference

This appendix provides a high-level functional reference for SATERA WhalePrint Suite™, describing its operating environment and general architecture without disclosing proprietary implementation details.

Technology Environment

SATERA WhalePrint Suite™, is a **TradingView-compatible analytical indicator using Pine Script technology**, designed primarily for a **Daily market-analysis environment** where historical price and volume information is transformed into a unified structural map.

Core Architecture

The suite combines several interconnected analytical layers:

Market Data — Processes available price and volume information.

Proprietary AVWAP — Generates multiple volume-weighted reference structures through SATERA's proprietary architecture.

Liquidity Intelligence — Generates contextual Supply and Demand structures.

Contextual Analysis — Integrates price, participation, AVWAP references and liquidity structures.

Alerts — Provides event-based notifications based on selected market interactions.

Visualization — Transforms analytical outputs into the WhalePrint graphical interface.

Data Integrity

WhalePrint outputs depend on the underlying market data and charting environment. Differences in data feeds, historical availability, market sessions, instrument characteristics or platform behavior may affect displayed results.

Proprietary Implementation

The architecture presented in this document is a **functional abstraction**. The following remain confidential and proprietary to SATERA Research:

- source code and internal data structures;
- proprietary algorithms and processes;
- calculation sequencing and structural qualification logic;
- filtering, prioritization and decision mechanisms;
- internal alert logic and implementation methods.

This document intentionally does not disclose these elements.

Product Evolution

WhalePrint Suite™ is an evolving analytical platform. Future versions may introduce additional intelligence layers, references, visualization capabilities, alerts or other proprietary functionality.

Final Note

This roadmap describes **what WhalePrint is designed to provide**, not the technical specification of its underlying software.