



Orderflows Unlocked

Advanced Trade Setup Encyclopedia

Hidden Order Flow Secrets: Exclusive Trading Setups Never Before Revealed

ORDERFLOWS.COM

Welcome to Orderflows Unlocked: The Advanced Trade Encyclopedia

Order flow represents the purest form of market truth. While price charts tell you what has happened, order flow reveals why it happened and, more importantly, what's likely to happen next. This exclusive collection unveils previously guarded setups that decode institutional footprints in real-time market action.

Here are 91 documented, never-before-released order flow trading setups that reveal the true mechanics of institutional price movement. This isn't just another collection of trading patterns – it's the culmination of years spent decoding the footprints.

Rather than looking at individual signals in isolation, I've mapped out 91 powerful combinations that reveal the complete story behind price movement. Each setup shows you exactly how to layer different order flow elements - from delta divergences and exhaustion prints to stacked imbalances and value area dynamics - creating a clear picture of institutional positioning and probable price direction.

This isn't about memorizing 91 different patterns. It's about understanding how institutional order flow elements work together to tell a story.

Delta Divergence needs to use the Swing Filter, otherwise it is just green candles with positive delta or red bars with negative delta.

Reversals offer some of the biggest moves in the market, but you must realize that you may get stopped out more frequently due to the nature of fighting a trend, false starts before the reversal actually happens.

Remember, not all moves have everything going on at the same time in the order flow. Sometimes it is one thing, other times it is another thing.

Have basic defaults in your head for Delta Breakout, Resting Liquidity, Vertical Liquidity, Exhaustion Prints, Extreme Delta Threshold, Extreme Delta/Volume Threshold, Market Sweep Detector, Market Weakness Detector, Small Min/Max Delta Threshold, Stacked Imbalance, Thin Prints, Volume Imbalance

Momentum -

There are several ways to determine momentum in the market. Is the market trading above or below VWAP? Or a Moving Average? Or is the slope of VWAP or the MA increasing or decreasing. It doesn't matter how you determine momentum, just determine it.

Swing Filter -

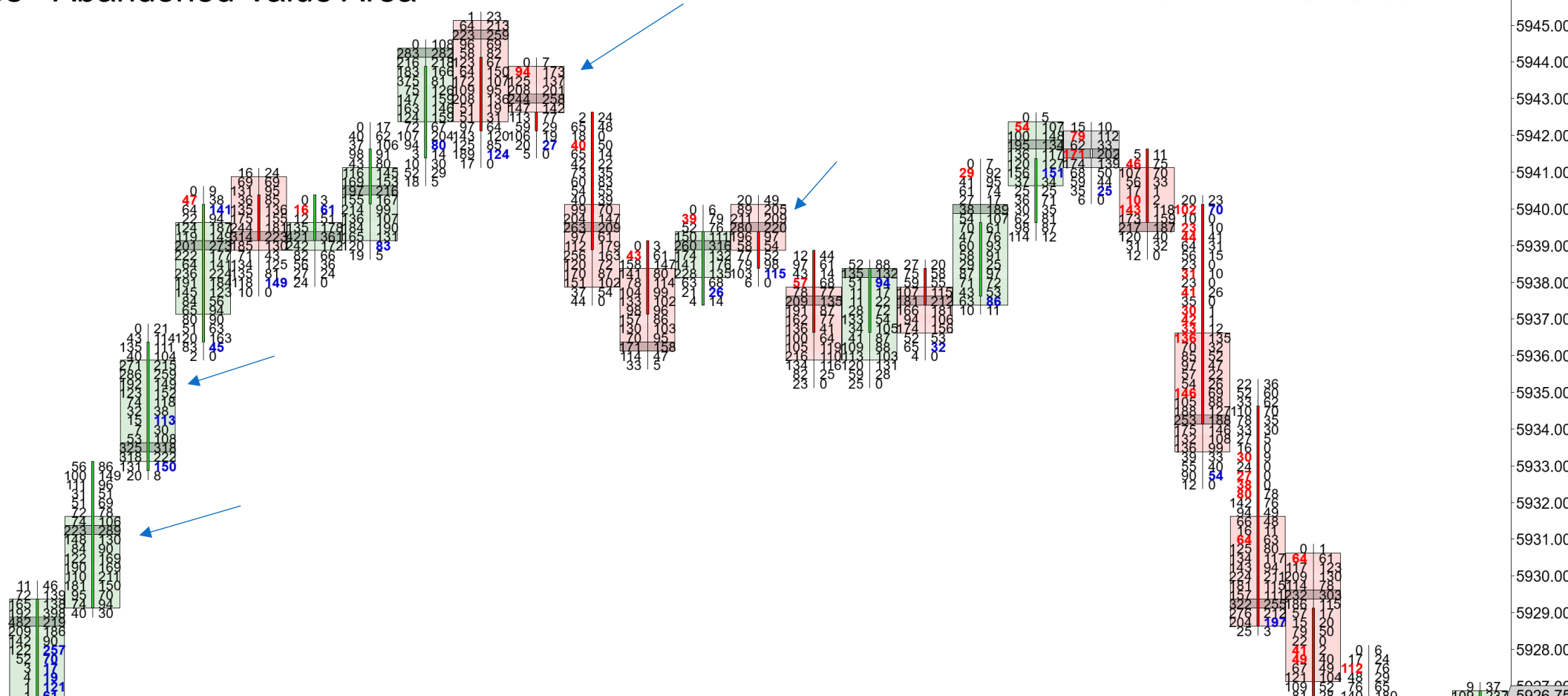
To determine a swing high, first decide how many bars you want to look back over. For example, 5. If you use 5 as your Swing Filter, for a swing high, the high of the current bar has to be the highest high over the last 5 bars. For a swing low, the low has to be the lowest low over the last 5 bars. Keep it simple.

Abandoned Value Area –

When a value area is not traded into in the next bar.

Order Flows Trader (ES 12-24 (30 Second))

Chart Examples - Abandoned Value Area



Delta	248	-144	-51	-231	665	275	165	331	-277	-63	-41	-48	-147	-51	-498	-234	7	-20	-607	99	-16	458	-29	-54	-209	-901	-716	-449	-32	746	556
Max. Delta	253	1	3	43	809	307	251	380	67	34	22	399	247	224	20	2	201	139	18	112	12	491	113	30	20	8	10	92	191	760	579
Min. Delta	120	-219	-192	-276	-12	-60	-103	-32	-305	-171	-282	-55	-190	-65	-531	-406	-17	-75	-655	-106	-118	-32	-110	-60	-237	-918	-801	-489	-1085	-23	0
Cum. Delta	516	2472	2421	2190	2855	3130	3295	3626	3349	3286	3245	3197	3050	2999	2501	2267	2274	2254	1647	1746	1730	2188	2159	2105	1896	995	279	-170	-202	544	1100
Delta / Volume	3%	-5.19%	-2.26%	-12.48%	14.19%	7.24%	3.84%	7.94%	-8.47%	-3.20%	-1.23%	-1.26%	-4.28%	-2.33%	-14.12%	-8.91%	0.31%	-0.90%	-22.62%	5.10%	-0.80%	22.52%	-1.26%	-4.21%	-12.55%	-23.03%	-15.01%	-13.79%	-0.39%	22.70%	18.95%
Volume	81	158	26	164	8	47	109	104	103	37	20	14	16	11	46	150	113	150	113	111	111	111	111	111	111	111	111	111	111	111	111

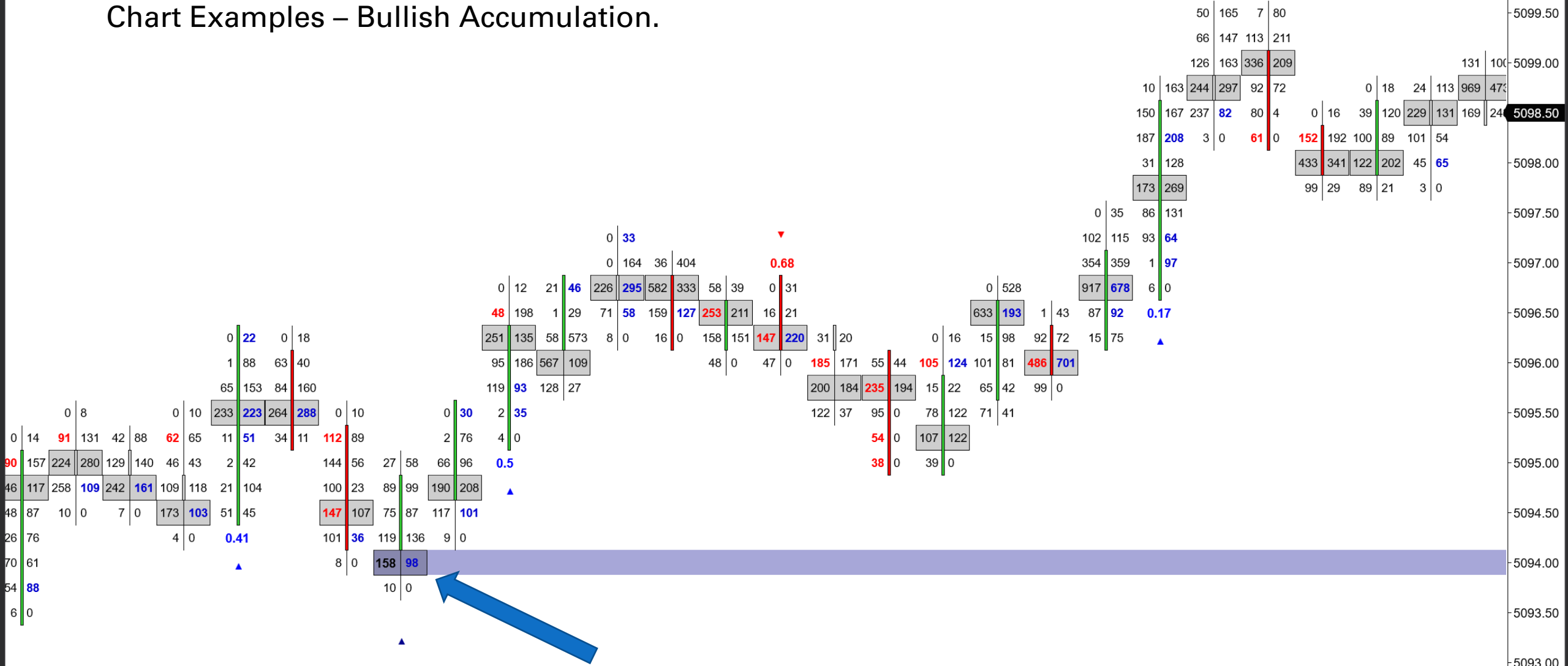
09:10 09:11 09:12 09:13 09:14 09:15 09:16 09:17 09:18 09:19 09:20 09:21 09:22 09:23 09:24 09:25

Accumulation/Distribution.

Simply look at where the volume is trading in the bar. If the heaviest volume is trading on the bid side at a price in a green candle, then we call that accumulation. If the heaviest volume at a price is trading on the offer side at a price in a red candle we call that distribution.

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 11:04:00 - 2/26/2024 11:31:00

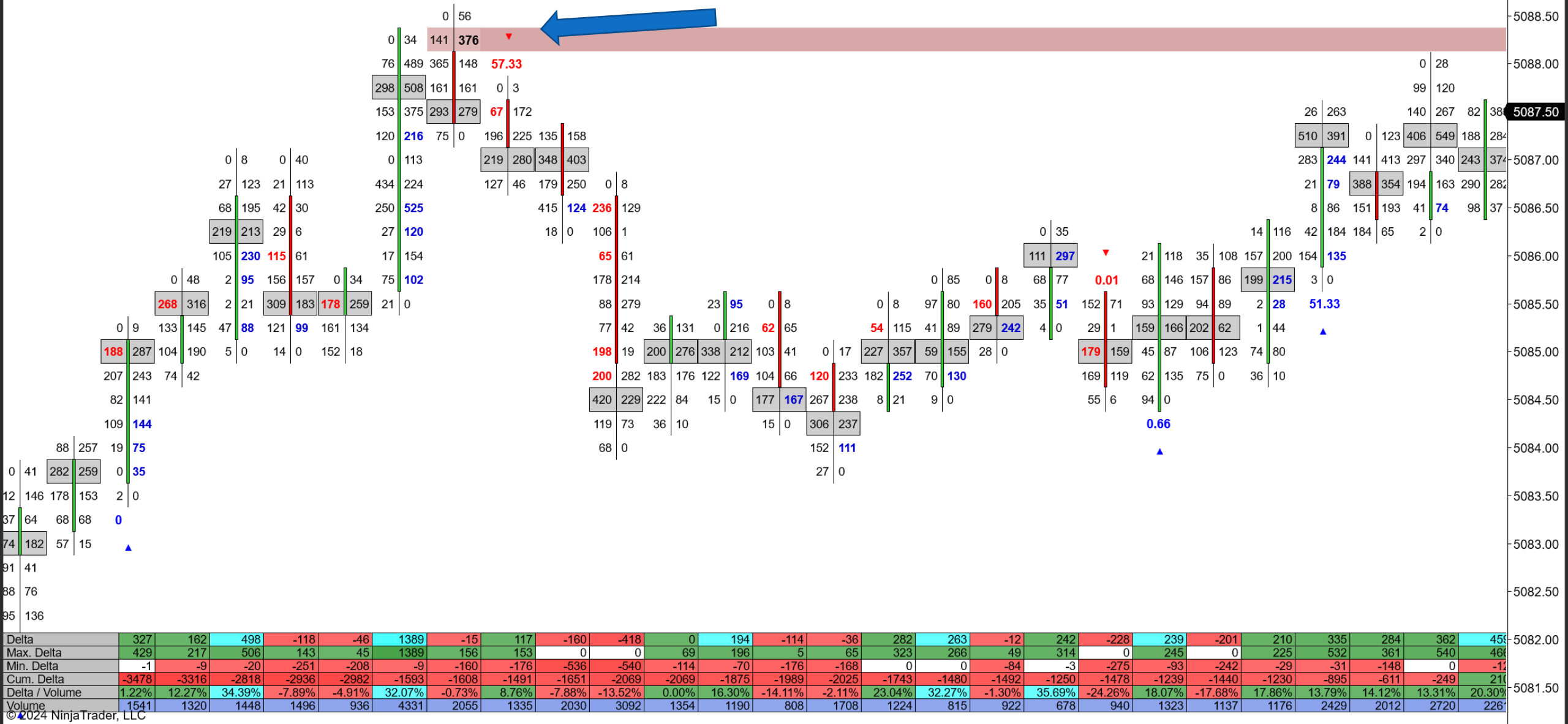
Chart Examples – Bullish Accumulation.



Delta	-31	-55	344	72	-291	0	127	140	9	245	71	-116	62	-126	-239	62	98	138	-121	490	128	-113	-106	100	-39	45
Max. Delta	19	33	344	141	0	22	127	345	280	245	332	12	98	0	0	109	603	200	818	519	304	125	12	115	38	79
Min. Delta	-72	-73	-15	-106	-301	-87	-47	-2	-142	0	-32	-119	-9	-228	-239	-40	-79	-158	-200	-6	-126	-113	-155	-71	-205	0
Cum. Delta	-2862	-2917	-2573	-2501	-2792	-2792	-2665	-2525	-2516	-2271	-2200	-2316	-2254	-2380	-2619	-2557	-2459	-2321	-2442	-1952	-1824	-1937	-2043	-1943	-1982	-152
Delta / Volume	3.83%	-7.50%	30.94%	7.48%	-31.19%	0.00%	14.19%	11.88%	0.58%	28.65%	4.28%	-12.64%	12.86%	-13.26%	-33.43%	8.27%	5.25%	9.24%	-4.28%	24.95%	8.10%	-8.93%	-8.40%	12.50%	-5.10%	15.29%
Volume	809	733	1112	962	933	956	895	1178	1559	855	1657	918	482	950	715	750	1868	1494	2829	1964	1580	1265	1262	800	765	299

Order Flows Trader (ES 03-24 (1 Minute))
 2/27/2024 14:21:00 - 2/27/2024 14:48:00

Chart Examples – Bearish Distribution



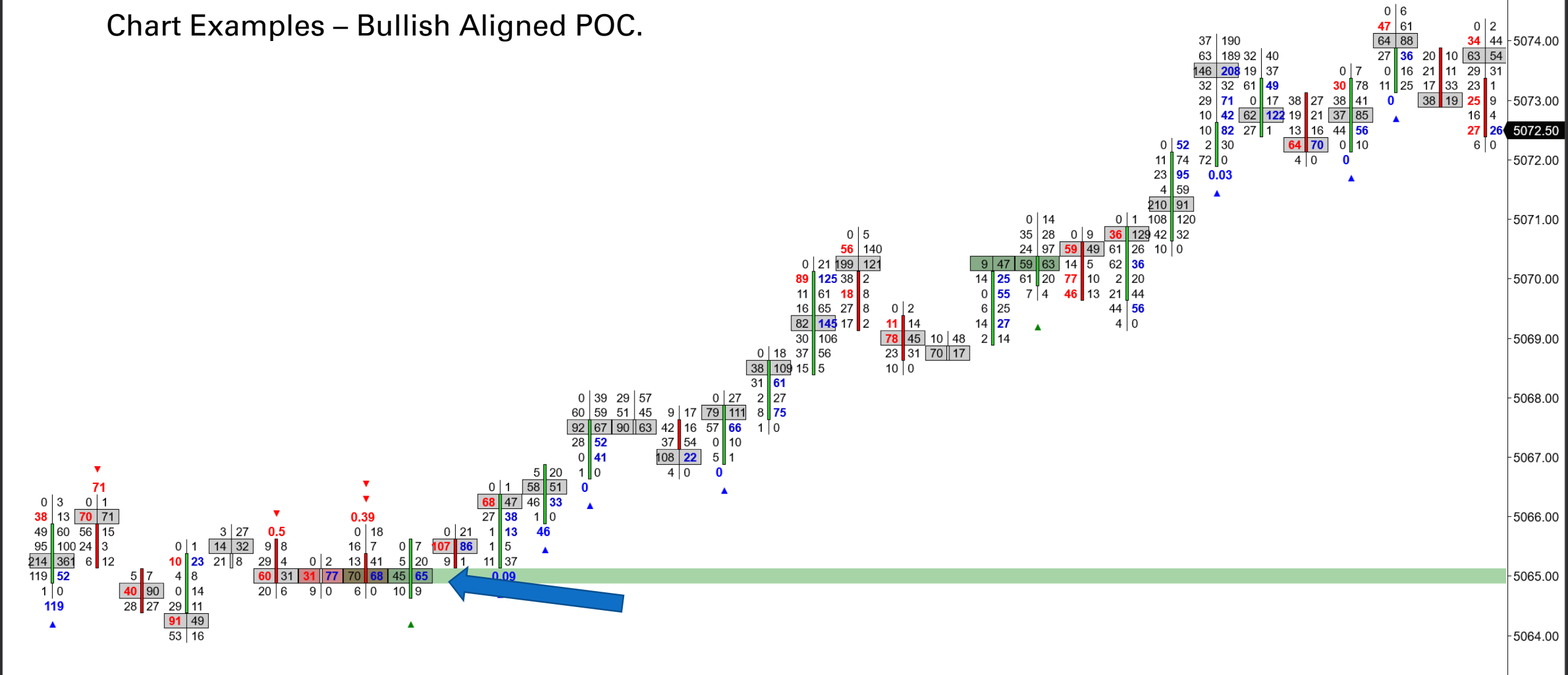
Delta	327	162	498	-118	-46	1389	-15	117	-160	-418	0	194	-114	-36	282	263	-12	242	-228	239	-201	210	335	284	362	459
Max. Delta	429	217	506	143	45	1389	156	153	0	0	69	196	5	65	323	266	49	314	0	245	0	225	532	361	540	468
Min. Delta	-1	-9	-20	-251	-208	-9	-160	-176	-536	-540	-114	-70	-176	-168	0	0	-84	-3	-275	-93	-242	-29	-31	-148	0	-11
Cum. Delta	-3478	-3316	-2818	-2936	-2982	-1593	-1608	-1491	-1651	-2069	-2069	-15875	-1989	-2025	-1743	-1480	-1492	-1250	-1478	-1239	-1440	-1230	-895	-611	-249	211
Delta / Volume	1.22%	12.27%	34.39%	-7.89%	-4.91%	32.07%	-0.73%	8.76%	-7.88%	-13.52%	0.00%	16.30%	-14.11%	-2.11%	23.04%	32.27%	-1.30%	35.69%	-24.26%	18.07%	-17.68%	17.86%	13.79%	14.12%	13.31%	20.30%
Volume	1541	1320	1448	1496	936	4331	2055	1335	2030	3092	1354	1190	808	1708	1224	815	922	678	940	1323	1137	1176	2429	2012	2720	2261

Aligned POC.

When two consecutive POCs (Point of Controls) appear at the same level over two consecutive bars. This nuance can act as near term support or resistance.

Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 04:12:00 - 2/28/2024 04:44:00

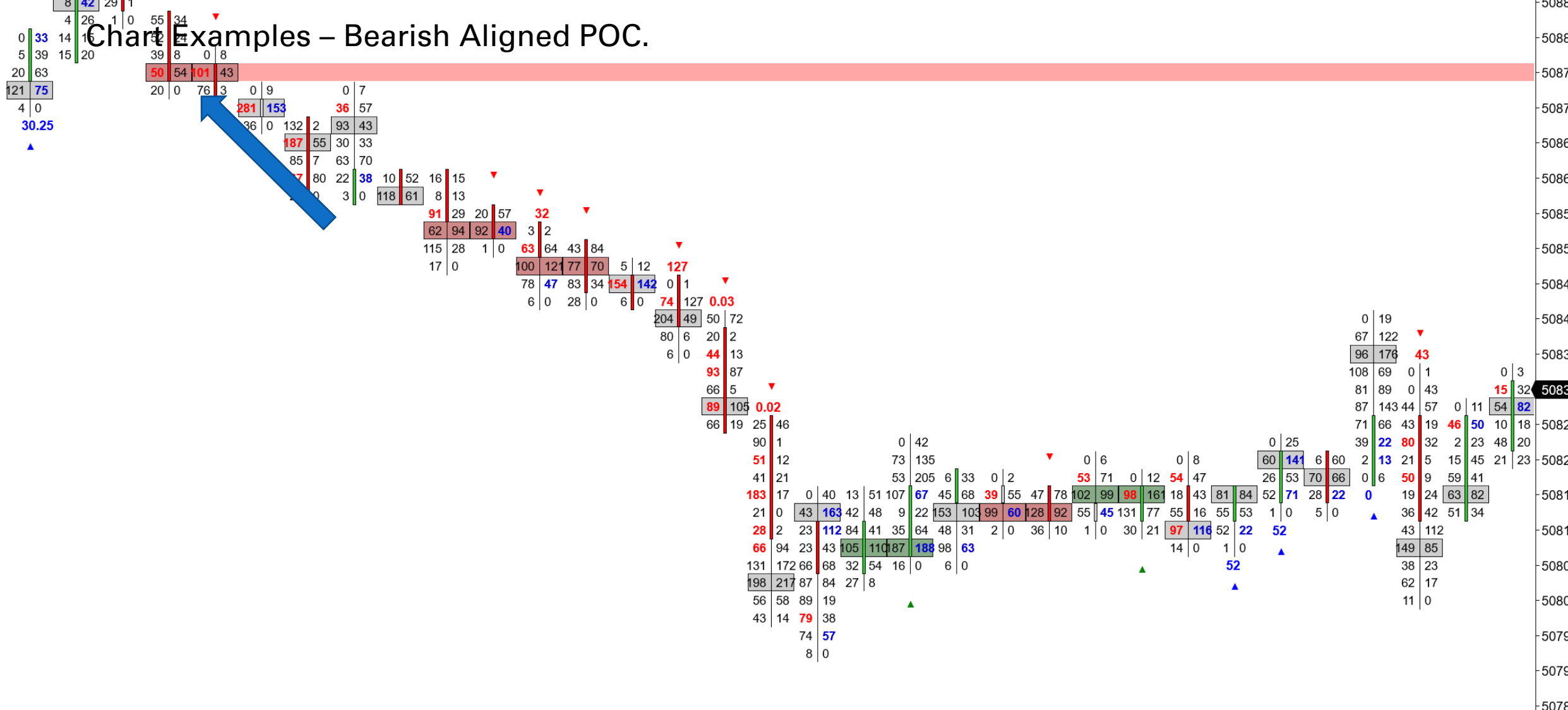
Chart Examples – Bullish Aligned POC.



Delta	51	-65	29	-69	39	29	41	-8	33	-6	77	-5	-91	74	210	304	-69	-30	-15	148	40	-110	82	115	443	65	-4	128	83	-23	-52
Max. Delta	61	0	38	6	52	55	41	30	79	36	128	70	7	117	219	342	82	2	5	165	69	25	95	123	519	132	0	139	135	10	71
Min. Delta	-19	-119	-8	-70	-3	-18	-5	-10	0	-16	-1	-18	-106	-5	0	-10	-71	-37	-32	0	-13	-121	-28	-92	-70	-15	-56	0	0	-58	-68
Cum. Delta	-3226	-3291	-3262	-3331	-3292	-3263	-3222	-3230	-3197	-3203	-3126	-3131	-3222	-3148	-2938	-2634	-2703	-2733	-2748	-2600	-2560	-2670	-2588	-2473	-2030	-1965	-1969	-1841	-1758	-1781	-1833
Delta / Volume	25.89%	21.04%	27.62%	41.32%	32.77%	12.13%	25.47%	-3.57%	13.25%	-2.80%	17.54%	-1.49%	29.45%	20.79%	56.76%	35.19%	-10.76%	-14.02%	-10.34%	62.18%	9.71%	39.01%	15.13%	12.35%	35.58%	13.92%	-1.47%	30.05%	21.78%	-13.61%	-13.20%
Volume	197	309	105	167	119	239	161	224	249	214	439	335	309	356	370	864	641	214	145	238	412	282	542	931	1245	467	272	426	381	169	394

Order Flows Trader (ES 03-24 (1 Minute))
 2/27/2024 07:02:00 - 2/27/2024 07:34:00

Chart Examples – Bearish Aligned POC.



Delta	-7	-96	-123	-155	-351	1	-15	-130	-16	-16	-43	-11	-181	-125	-279	132	9	243	-58	-23	-31	10	12	-8	-30	151	39	174	-127	50	30
Max. Delta	22	0	5	0	0	111	37	10	32	0	64	11	7	31	30	253	89	336	0	0	27	27	34	56	8	152	52	254	70	67	46
Min. Delta	-19	-121	-126	-198	-379	-19	-22	-177	-20	-144	-57	-33	-185	-180	-459	-3	-28	-41	-127	-63	-31	-9	-39	-60	-52	-3	-4	0	-254	-28	-14
Cum. Delta	4890	4794	4671	4516	4165	4166	4151	4021	4005	3989	3946	3935	3754	3629	3350	3482	3491	3734	3676	3653	3622	3632	3644	3636	3606	3757	3796	3970	3843	3893	3923
Delta / Volume	-3.87%	-28.57%	-53.25%	-32.36%	-54.93%	0.20%	-6.22%	-26.64%	-7.62%	-3.31%	-10.26%	-3.45%	-33.09%	-17.10%	-17.58%	11.83%	1.46%	20.20%	-8.87%	-8.95%	-7.93%	2.31%	2.26%	-1.71%	-8.62%	35.20%	15.18%	13.64%	-11.92%	9.58%	9.20%
Volume	181	336	231	479	639	495	241	488	210	484	419	319	547	731	1587	1116	615	1203	654	257	391	432	530	468	348	429	257	1276	1065	522	326

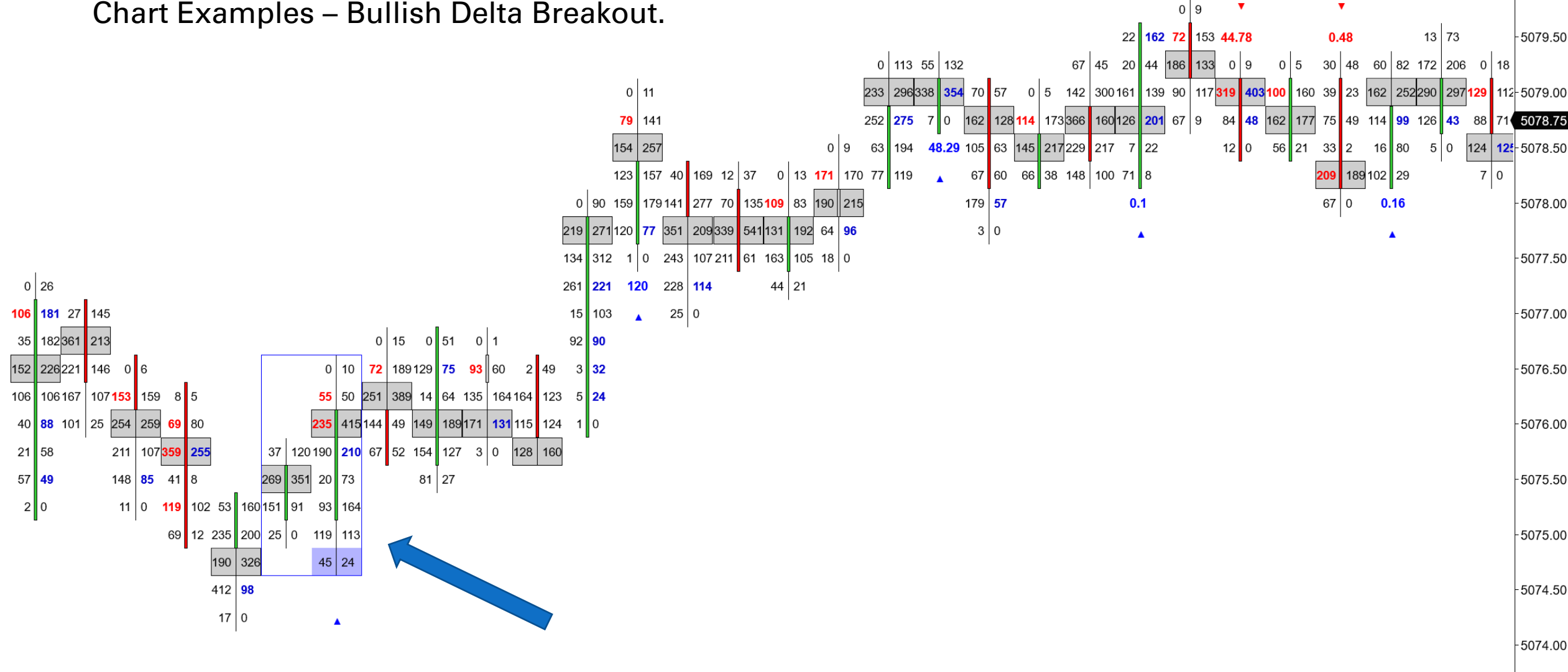
Delta Breakout.

When there is an increase in delta, either positive (bullish) or negative (bearish), that will cause a delta breakout.

You have to define the amount of delta. Good starting point is 25 or 50.

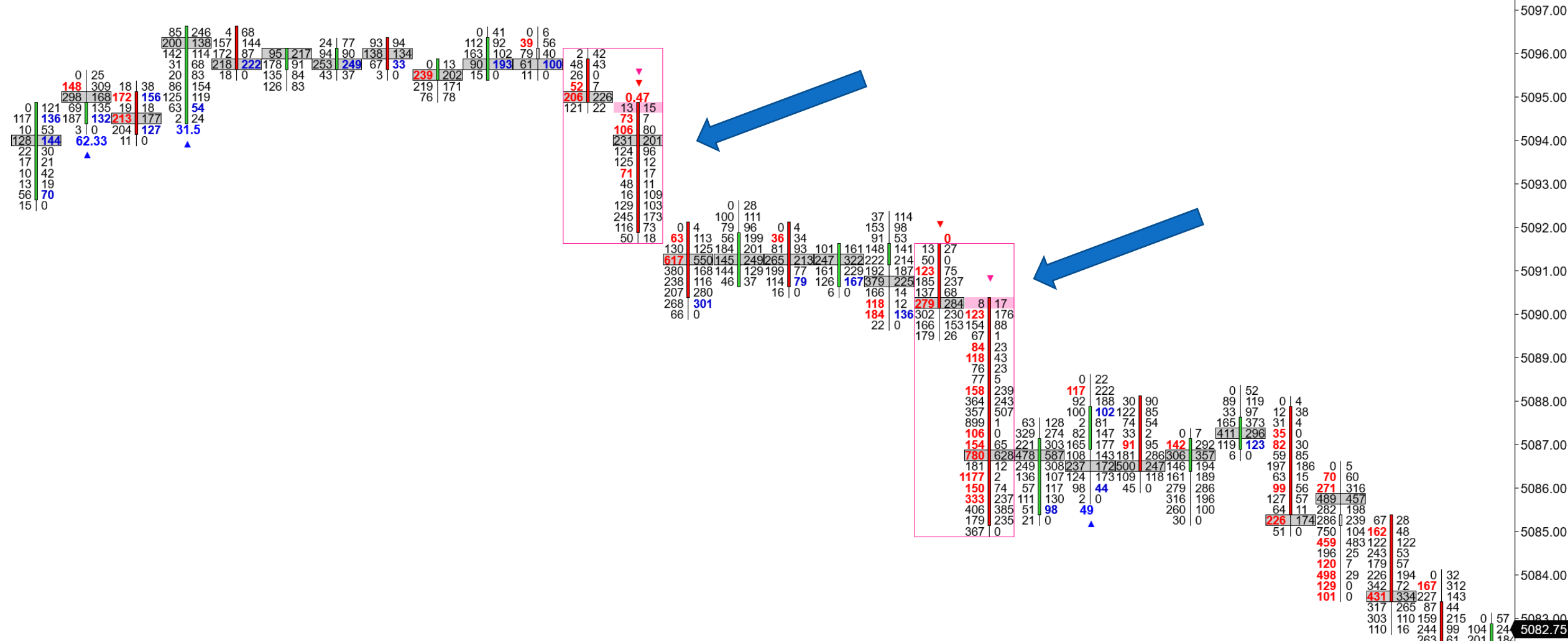
Order Flows Trader (ES 03-24 (1 Minute))
2/27/2024 10:40:00 - 2/27/2024 11:09:00

Chart Examples – Bullish Delta Breakout.



Delta	-161	-203	-123	80	302	160	6	-46	47	413	186	-152	142	-33	47	372	86	-221	108	-130	169	6	45	45	-142	88	13	-22
Max. Delta	2	4	0	150	346	247	72	0	54	453	276	43	255	77	126	373	177	15	119	136	169	36	88	66	48	129	106	47
Min. Delta	-284	-211	-271	-8	-49	-6	-92	-126	-62	-1	-30	-348	-105	-131	-16	0	-2	-243	0	-243	-65	-115	-68	-40	-193	-74	-76	-59
Cum. Delta	-598	-801	-924	-844	-542	-382	-376	-422	-375	38	224	72	214	181	228	600	686	465	573	443	612	618	663	708	566	654	667	645
Delta / Volume	-11.56%	-18.01%	-7.27%	7.66%	16.63%	13.03%	0.57%	-6.07%	5.43%	22.05%	12.76%	-7.98%	10.10%	-3.83%	5.04%	22.93%	9.71%	-23.24%	14.25%	-7.33%	17.19%	0.72%	5.14%	6.61%	-18.59%	8.84%	1.06%	-3.26%
Volume	1393	1127	1691	1044	1816	1228	1060	758	865	1873	1458	1904	1406	861	933	1622	886	951	758	1774	983	836	875	681	764	996	1225	674

Chart Examples – Bearish Delta Breakout.



Delta	-121	246	-48	-59	39	-40	-70	48	12	-115	-432	-312	296	-211	238	-518	-334	-3314	336	344	-208	-19	237	-386	-1728	-1203	-681	-84
Max. Delta	51	329	60	120	58	47	10	131	30	41	2	4	296	14	244	213	27	45	513	399	42	71	300	32	250	0	183	16
Min. Delta	-139	0	-158	-161	-49	-46	-136	-1	-63	-155	-498	-486	-13	-218	0	-698	-465	-3474	-43	-316	-218	-372	0	-398	-1892	-1337	-817	-688
Cum. Delta	-3777	-3531	-3579	-3638	-3599	-3639	-3709	-3661	-3649	-3764	-4196	-4508	-4212	-4423	-4185	-4703	-5037	-8351	-8015	-7671	-7879	-7898	-7661	-8047	-9775	-10.98k	-11.66k	-11.74k
Delta / Volume	-10.49%	14.03%	-4.40%	-5.85%	4.50%	-7.12%	-7.01%	5.94%	3.06%	-14.47%	-19.10%	-8.60%	16.41%	-17.42%	15.66%	-17.83%	-13.18%	-35.55%	8.92%	13.24%	-9.62%	-0.58%	12.59%	-22.63%	-31.00%	-31.65%	-14.81%	-1.70%
Volume	1153	1754	1090	1009	867	562	998	808	392	795	2262	3626	1804	1211	1520	2906	2534	9322	3768	2598	2162	3261	1883	1706	5574	3801	4599	4932

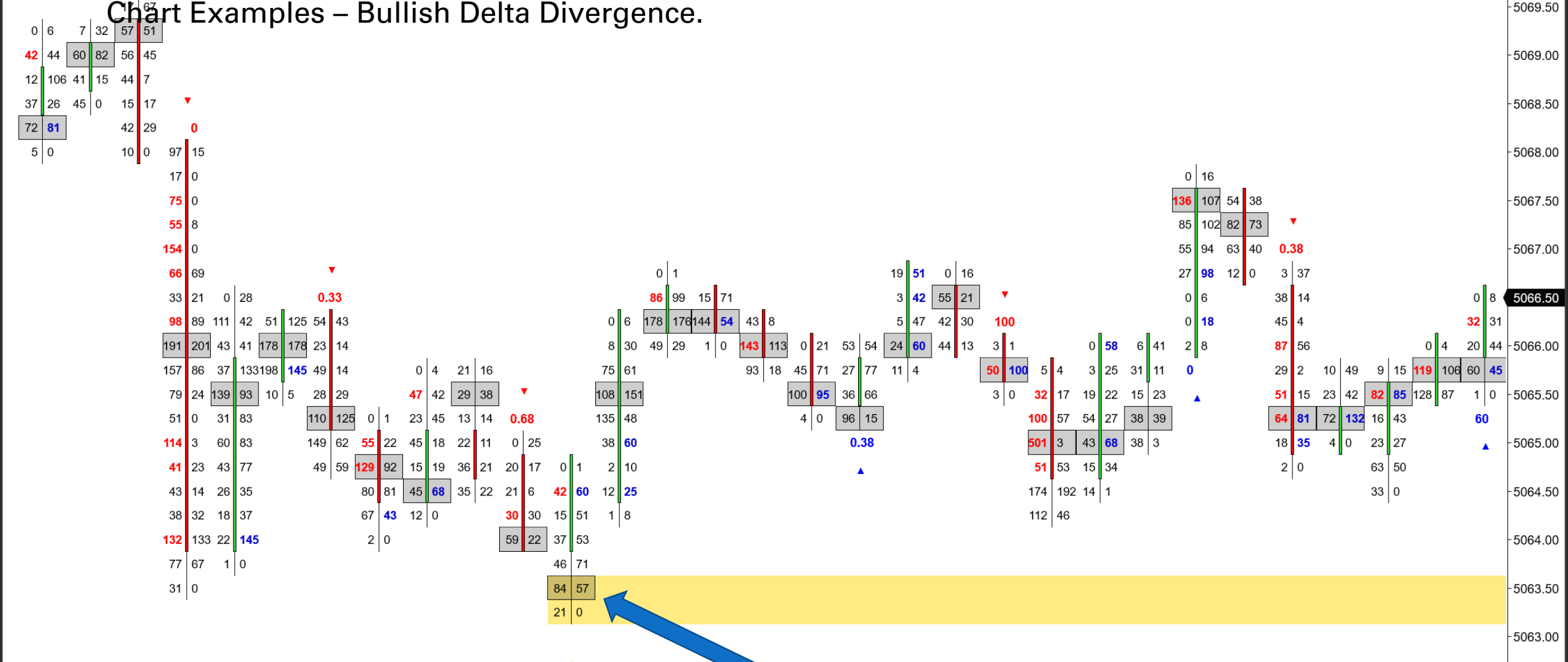
Delta Divergence.

Occurs when the market makes a new or equal high on negative delta with red candle or makes a new or equal low on positive delta with a green candle. To take it another step further, you can also use swing highs and swing lows.

If you don't use a swing filter, then it is just a green candle with positive delta or a red candle with negative delta, which is what you expect.

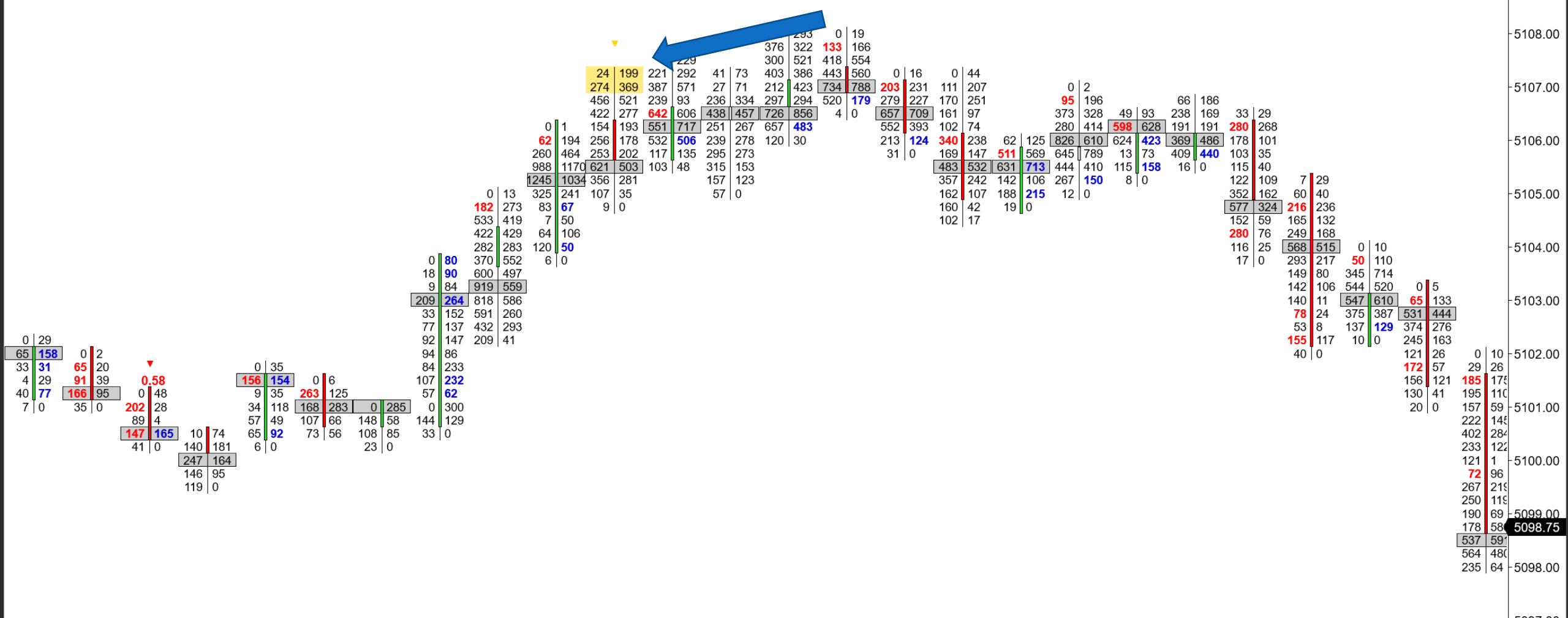
Order Flows Trader (ES 03-24 (1 Minute))
2/28/2024 03:39:00 - 2/28/2024 04:09:00

Chart Examples – Bullish Delta Divergence.



Delta	-25	-764	266	16	-116	-94	9	-34	-30	48	20	-8	-35	-140	38	0	142	-61	45	-603	87	-11	144	-60	-93	114	-6	-50	15
Max. Delta	74	0	341	147	18	0	54	26	28	56	142	60	9	0	74	7	159	2	46	0	87	12	221	0	23	144	35	62	28
Min. Delta	-30	-831	0	-22	-185	-103	-20	-52	-35	-84	-36	-29	-72	-151	-30	-85	0	-61	-9	-657	-9	-45	0	-73	-176	-3	-59	-11	
Cum. Delta	-2070	-2834	-2568	-2552	-2668	-2762	-2753	-2787	-2817	-2769	-2749	-2757	-2792	-2932	-2894	-2894	-2752	-2813	-2768	-3371	-3284	-3295	-3151	-3211	-3304	-3190	-3196	-3246	-3231
Delta / Volume	-5.47%	-32.73%	20.03%	1.80%	-14.36%	-16.43%	2.35%	-12.23%	-13.04%	8.92%	2.57%	-1.29%	-12.28%	-33.49%	11.31%	0.00%	53.38%	-27.60%	28.66%	-44.77%	22.72%	-4.49%	19.10%	-16.57%	-16.01%	34.34%	-1.35%	-11.26%	6.22%
Volume	457	2334	1328	890	808	572	383	278	230	538	778	618	285	418	336	424	266	221	157	1347	383	245	754	362	581	332	446	444	241

Chart Examples – Bearish Delta Divergence.

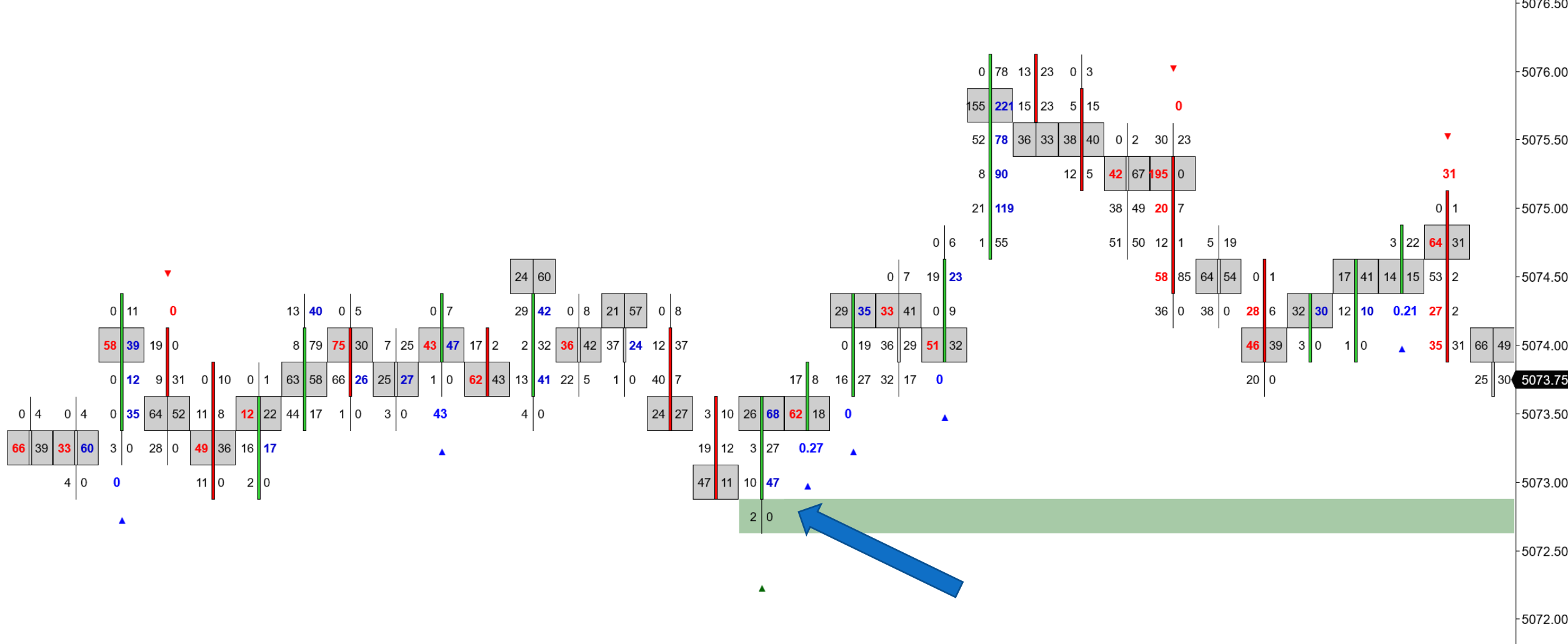


Delta	-234	-148	156	-75	149	1039	-1153	217	-174	405	-27	416	14	-235	-319	175	-43	-32	183	-1097	-632	472	-548	-68
Max. Delta	4	14	198	3	152	1039	145	447	450	633	103	517	420	21	172	272	759	184	268	50	25	521	5	10
Min. Delta	-281	-347	-27	-301	-94	-107	-1300	-82	-278	-89	-392	-65	-159	-266	-406	-26	-136	-40	-46	-1129	-660	-18	-603	-114
Cum. Delta	3514	3366	3522	3447	3596	4635	3482	3930	3903	4319	4333	4098	3779	3954	3911	3879	4062	2965	2333	2805	2257	157		
Delta / Volume	-32.32%	-12.59%	19.26%	-6.54%	21.07%	35.18%	-12.06%	3.32%	-3.06%	6.76%	-0.66%	6.12%	0.31%	-6.46%	-7.39%	5.33%	-0.74%	-1.15%	6.63%	-30.88%	-15.81%	10.52%	-17.79%	-9.74%
Volume	724	1176	810	1147	707	2953	9563	6537	5690	5989	4085	6800	4518	3635	4315	3281	5841	2782	2761	3553	3998	4488	3080	699

Delta Tail.

A bullish Delta Tail occurs when there is a green up candle with negative delta at the bottom bid side of the bar and the rest of the price levels in the bar, on the way up is positive delta. What is happening is passive buyers were absorbing the aggressive selling at the low of the bar, then aggressive buyers stepped in and dominated every price on the way back up, overwhelming the aggressive sellers. For a bearish Delta Tail the opposite is true, in a red down candle, the top offer side of the bar has positive delta at that price level and all the remaining price levels on the way down have negative delta.

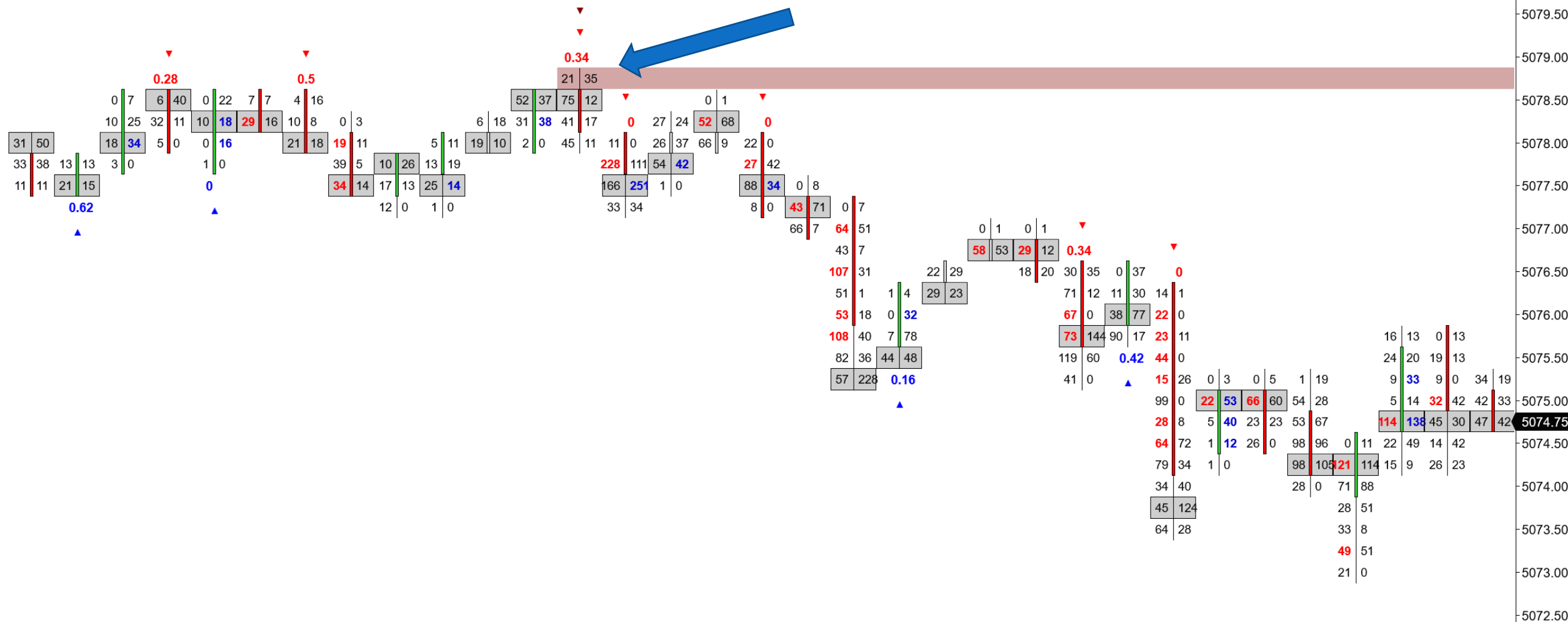
Chart Examples – Bullish Delta Tail.



Delta	36	-37	-17	10	66	-81	17	10	-34	103	-3	22	3	-36	101	-53	36	-7	0	404	15	8	37	-235	-34	-48	-5	21	20	-112	-12
Max. Delta	71	0	10	17	74	0	26	11	0	125	0	22	36	7	122	6	40	28	7	411	23	17	46	0	0	1	18	25	23	1	11
Min. Delta	0	-86	-28	-2	-1	-91	-12	-12	-57	0	-21	-8	-10	-47	-9	-53	-3	-12	-44	0	-13	-2	-30	-278	-72	-79	-5	-1	-6	-122	-36
Cum. Delta	-1712	-1749	-1766	-1756	-1690	-1771	-1754	-1744	-1778	-1675	-1678	-1656	-1653	-1689	-1588	-1641	-1605	-1612	-1612	-1208	-1193	-1185	-1148	-1383	-1417	-1465	-1470	-1449	-1429	-1541	-1553
Delta / Volume	22.78%	-18.23%	-13.60%	14.29%	20.50%	-39.90%	19.54%	10.20%	-27.42%	41.70%	-2.85%	15.71%	1.94%	-35.29%	55.19%	-50.48%	28.57%	-3.59%	0.00%	46.01%	10.49%	6.78%	12.37%	-50.32%	-18.89%	-34.29%	-7.69%	25.93%	37.04%	-45.53%	-7.06%
Volume	158	203	125	70	322	203	87	98	124	247	113	140	155	102	183	105	126	195	140	878	143	118	299	467	180	140	65	81	54	246	170

Order Flows Trader (ES 03-24 (1 Minute))
 2/29/2024 01:33:00 - 2/29/2024 02:05:00

Chart Examples – Bearish Delta Tail.



Delta	35	8	45	-13	7	-59	0	0	3	-10	-107	-42	-5	-40	-69	-23	-146	110	1	-4	-14	-150	22	-187	79	-27	-17	0	71	18	-29
Max. Delta	35	33	45	0	14	6	5	6	11	29	23	115	28	0	0	12	34	111	6	20	0	25	33	0	80	17	50	40	101	34	13
Min. Delta	-4	0	-1	-24	-7	-64	-20	-16	-7	-10	-120	-86	-19	-43	-72	-52	-422	-2	-13	-10	-26	-212	-79	-314	0	-39	-20	-75	-14	-31	-50
Cum. Delta	2450	2458	2503	2490	2497	2438	2438	2438	2441	2431	2324	2282	2277	2237	2168	2145	1999	2109	2110	2106	2092	1942	1964	1777	1856	1829	1812	1812	1883	1901	1872
Delta / Volume	36.08%	8.51%	67.16%	-22.03%	9.09%	-47.20%	0.00%	0.00%	5.66%	-6.25%	-41.63%	-5.04%	-2.37%	-20.41%	-31.22%	-11.79%	-14.84%	51.40%	0.97%	-3.57%	-17.50%	-23.01%	7.33%	-21.37%	57.66%	-13.30%	-2.63%	0.00%	14.76%	5.84%	-13.36%
Volume	97	94	67	59	77	125	78	88	53	160	257	834	211	196	221	195	984	214	103	112	80	652	300	875	137	203	647	646	481	308	217

Exhaustion Prints.

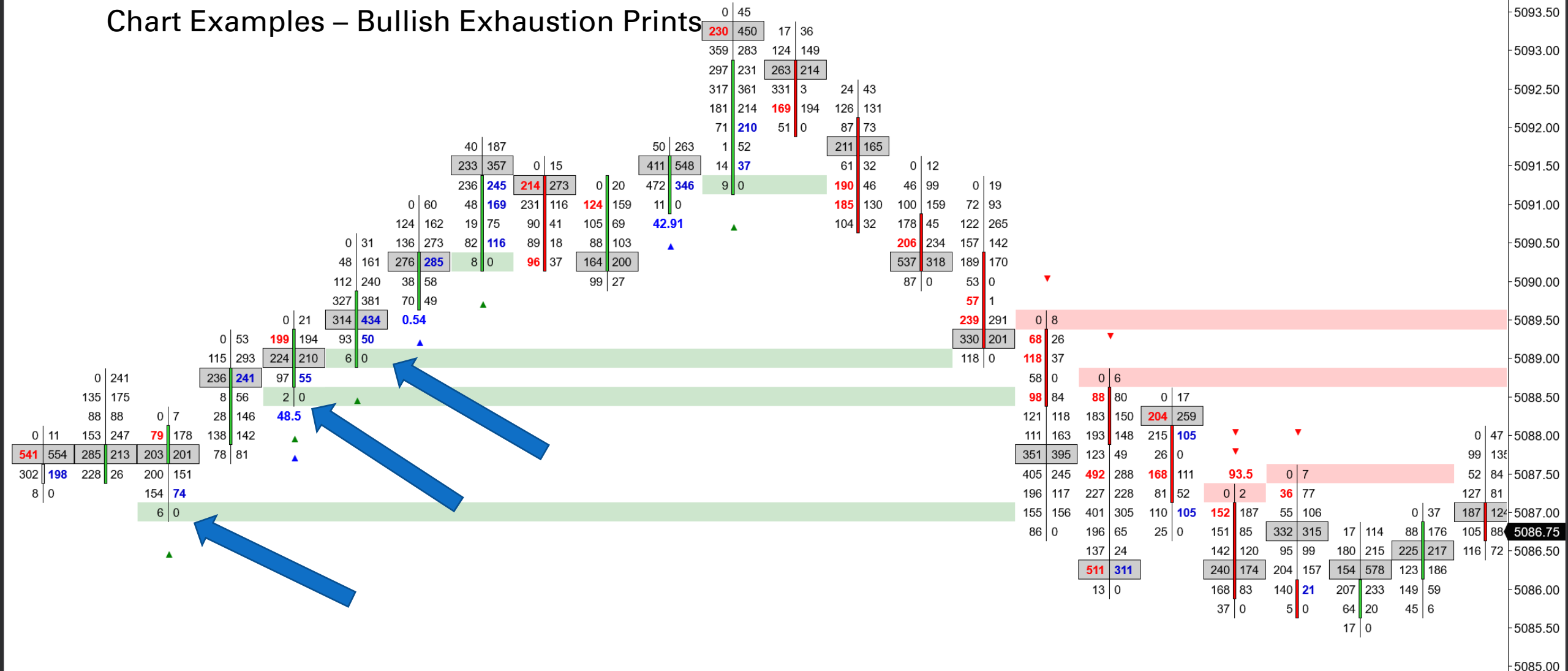
Measures market exhaustion seen in the edge of bars.

Bearish Exhaustion Prints appear on the top offer price field on red down candles.

Bullish Exhaustion Prints appear on the bottom bid price field on green up candles.

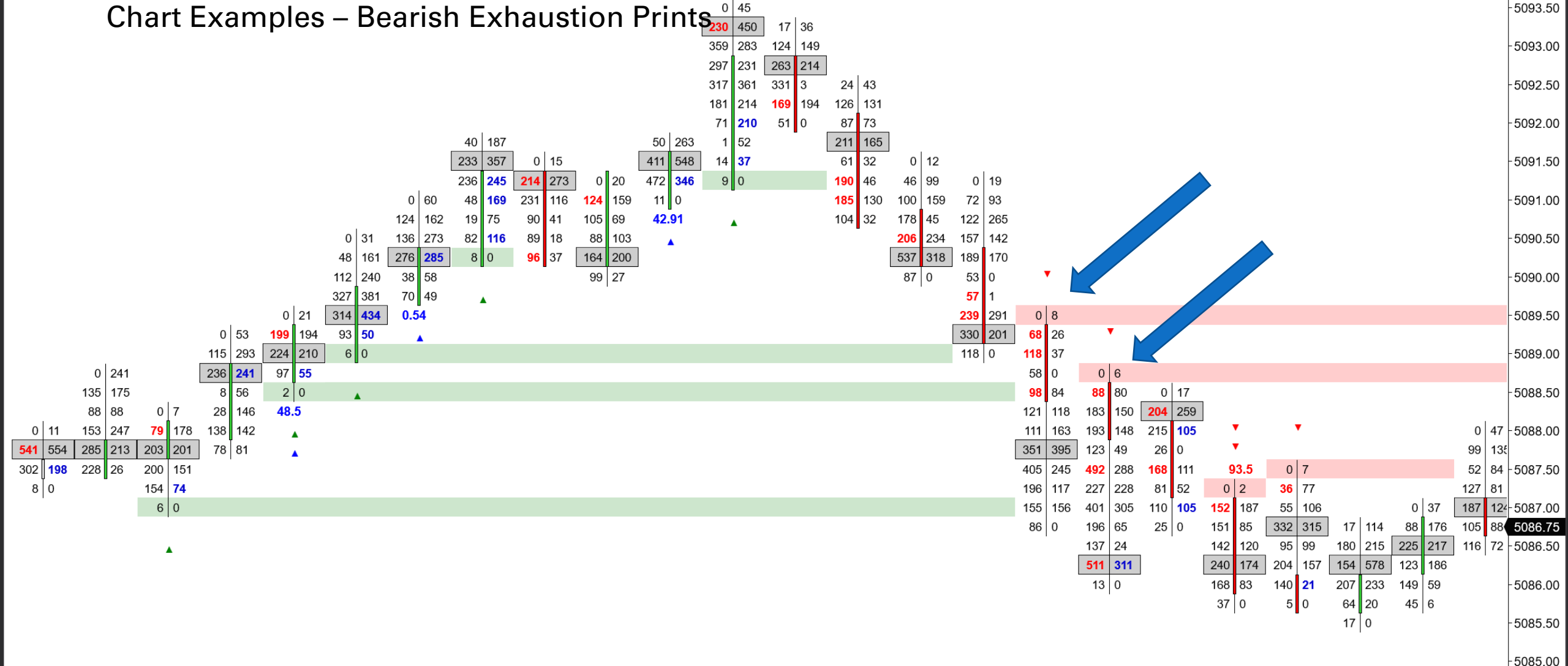
General settings are 9 or 5 or 3 and in some markets, you can use 1.

Chart Examples – Bullish Exhaustion Prints



Delta	01	-31	409	-42	397	243	483	-220	-2	213	404	-359	-336	-287	-155	-418	-910	-180	-239	-85	521	51	-5
Max. Delta	21	70	462	52	502	345	593	14	68	407	837	38	68	134	257	7	3	49	0	143	652	142	19
Min. Delta	58	-179	-74	-43	-1	-46	-8	-242	-122	-2	-9	-409	-336	-326	-171	-820	-1276	-218	-293	-88	-1	-24	-5
Cum. Delta	2k	-11.55k	-11.14k	-11.18k	-10.79k	-10.54k	-10.06k	-10.28k	-10.28k	-10.07k	-9664	-10.02k	-10.36k	-10.65k	-11.22k	-12.13k	-12.31k	-12.55k	-12.63k	-12.11k	-12.06k	-12.12k	-12.12k
Delta / Volume	3%	-2.47%	25.33%	-4.19%	18.07%	15.87%	26.61%	-18.03%	-0.17%	10.14%	12.02%	-23.15%	-20.49%	-14.20%	-6.15%	-13.41%	-21.57%	-12.18%	-15.51%	-5.15%	28.96%	3.89%	-4.18%
Volume	179	1253	1615	1002	2197	1531	1815	1220	1158	2101	3362	1551	1640	2021	2519	3116	4218	1478	1541	1649	1799	1311	131

Chart Examples – Bearish Exhaustion Prints



Delta	01	-31	409	-42	397	243	483	-220	-2	213	404	-359	-336	-287	-155	-418	-910	-180	-239	-85	521	51	-5
Max. Delta	21	70	462	52	502	345	593	14	68	407	837	38	68	134	257	7	3	49	0	143	652	142	19
Min. Delta	58	-179	-74	-43	-1	-46	-8	-242	-122	-2	-9	-409	-336	-326	-171	-820	-1276	-218	-293	-88	-1	-24	-5
Cum. Delta	2k	-11.55k	-11.14k	-11.18k	-10.79k	-10.54k	-10.06k	-10.28k	-10.28k	-10.07k	-9664	-10.02k	-10.36k	-10.65k	-10.8k	-11.22k	-12.13k	-12.31k	-12.55k	-12.63k	-12.11k	-12.06k	-12.12
Delta / Volume	3%	-2.47%	25.33%	-4.19%	18.07%	15.87%	26.61%	-18.03%	-0.17%	10.14%	12.02%	-23.15%	-20.49%	-14.20%	-6.15%	-13.41%	-21.57%	-12.18%	-15.51%	-5.15%	28.96%	3.89%	-4.18
Volume	179	1253	1615	1002	2197	1531	1815	1220	1158	2101	3362	1551	1640	2021	2519	3116	4218	1478	1541	1649	1799	1311	131

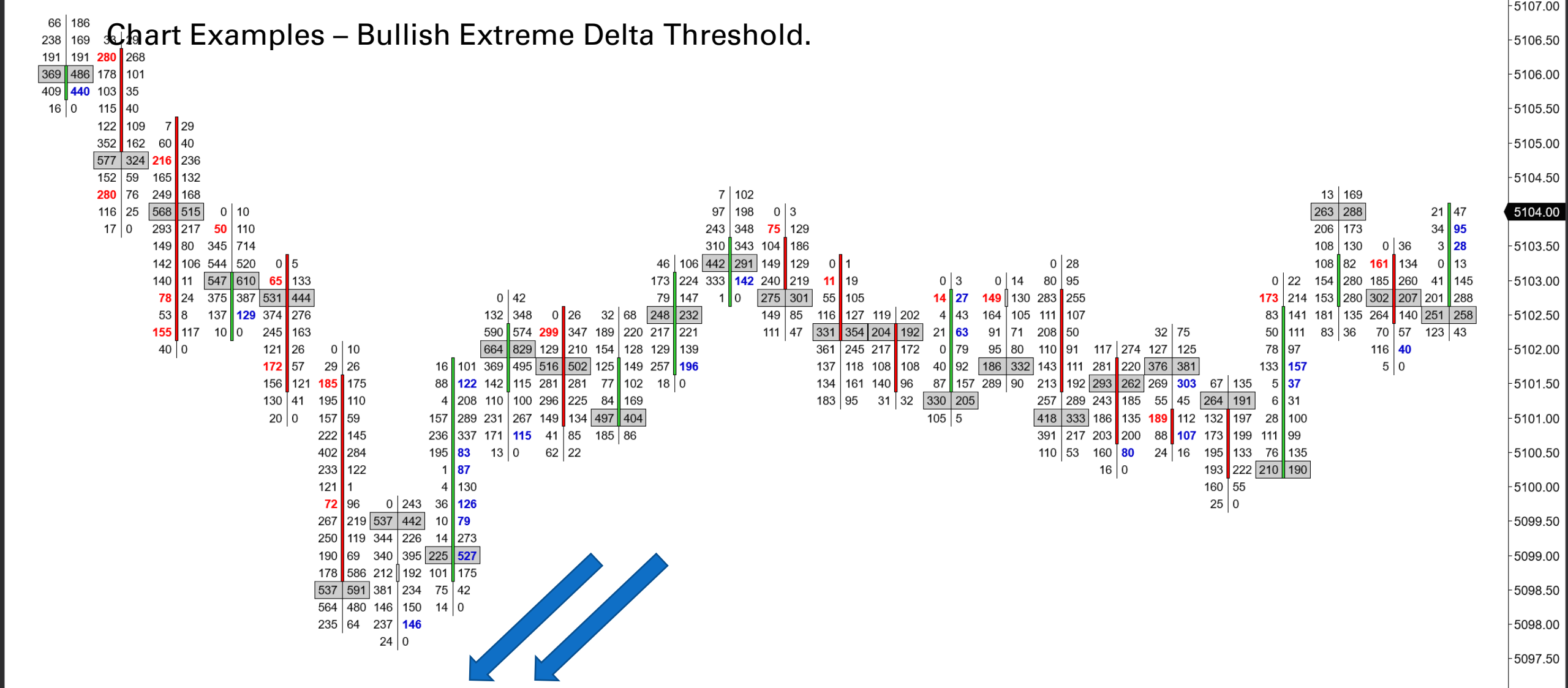
Extreme Delta Threshold.

If Delta is within 95% of the Max Delta, that is bullish. If Delta is within 95% of the Min Delta, that is bearish.

You can adjust the threshold level.

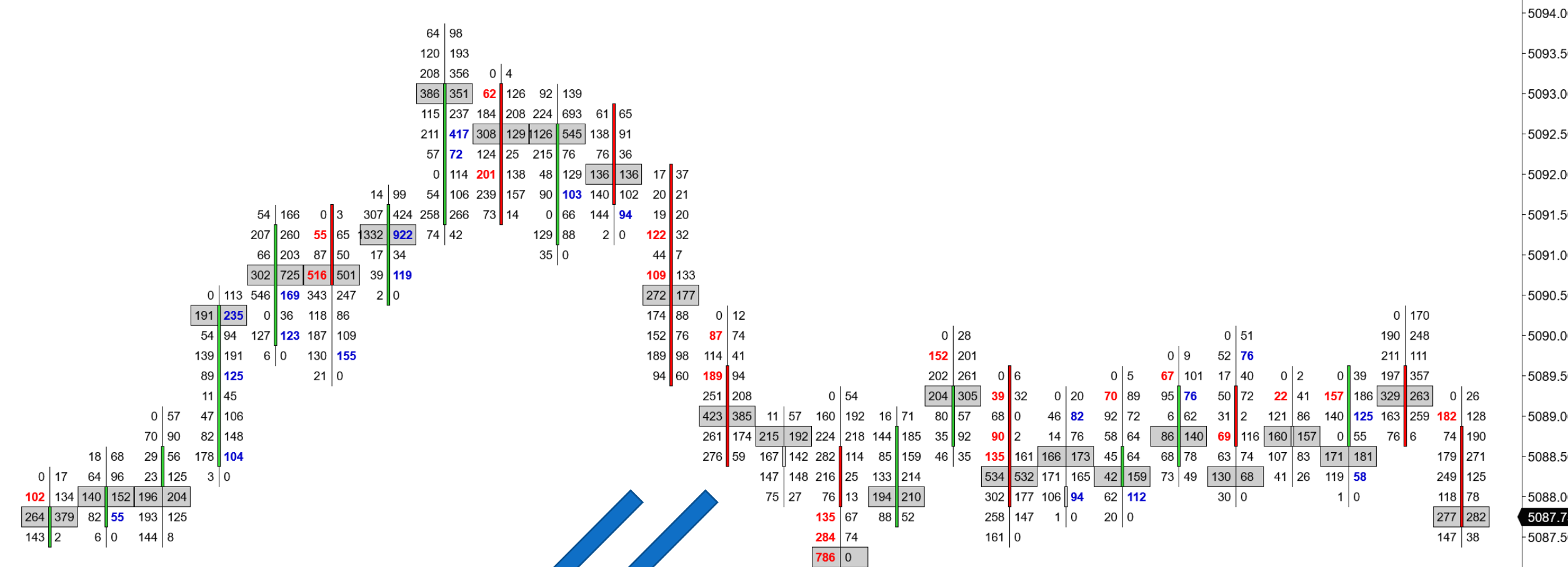
Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 08:43:00 - 2/26/2024 09:08:00

Chart Examples – Bullish Extreme Delta Threshold.



Delta	1097	-632	472	-548	-681	-193	1403	463	59	-17	98	-9	-4	-103	-17	73	-152	-503	-143	4	-77	381	304	-229	243
Max. Delta	50	25	521	5	101	123	1403	487	341	90	114	335	154	60	38	84	29	59	83	163	49	416	498	32	260
Min. Delta	1129	-660	-18	-603	-1146	-204	0	-331	-219	-228	-82	-148	-83	-268	-63	-135	-196	-547	-173	-36	-117	0	0	-246	-42
Cum. Delta	2965	2333	2805	2257	1576	1383	2786	3249	3308	3291	3389	3380	3376	3273	3256	3329	3177	2674	2531	2535	2458	2839	3143	2914	3157
Delta / Volume	88%	-15.81%	10.52%	-17.79%	-9.74%	-4.54%	37.36%	8.72%	1.64%	-0.64%	4.03%	-0.32%	-0.18%	-4.03%	-1.05%	5.73%	-8.46%	-12.14%	-5.01%	0.17%	-3.29%	16.66%	10.70%	-11.58%	15.27%
Volume	3553	3998	4488	3080	6993	4249	3755	5307	3605	2669	2432	2857	2202	2553	1621	1275	1796	4145	2855	2324	2341	2287	2842	1977	1591

Chart Examples – Bearish Extreme Delta Threshold.

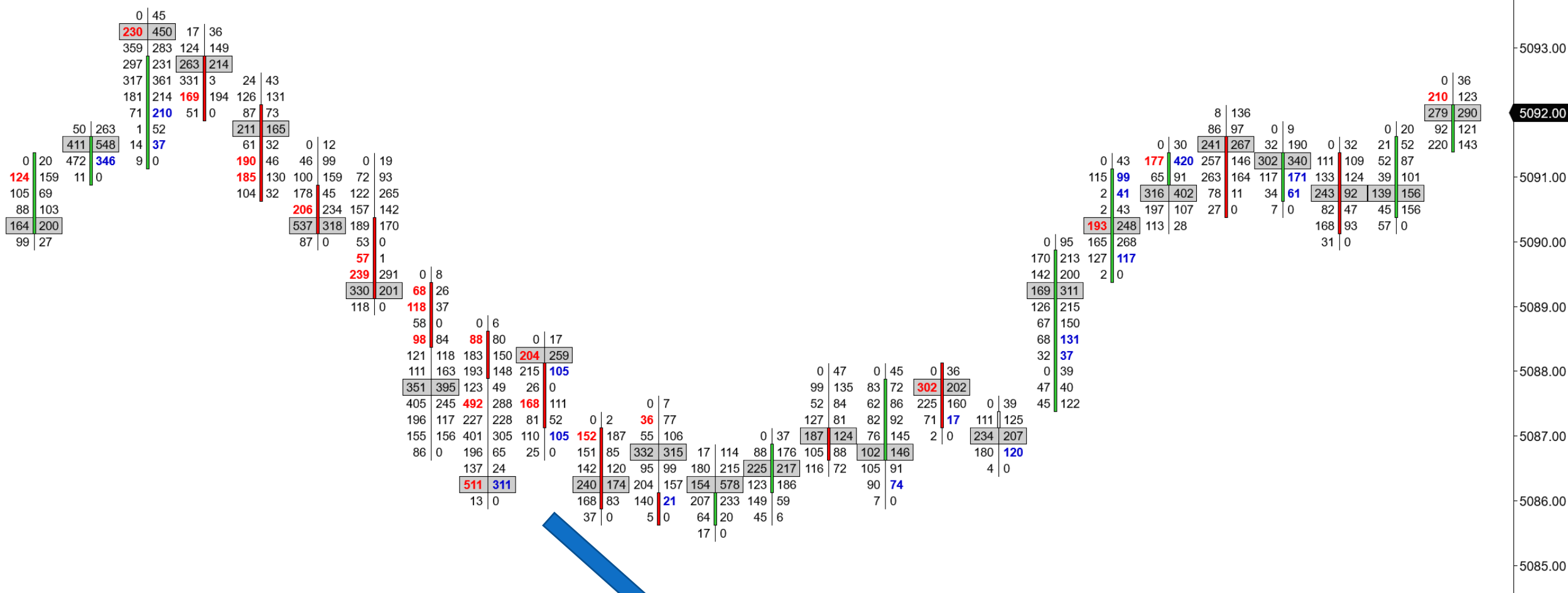


Delta	61	10	367	374	-241	-113	705	-390	-120	-173	-463	-554	-49	-1406	231	260	-530	106	176	120	57	-56	56	248	-88
Max. Delta	104	14	408	551	16	785	901	74	612	26	35	82	21	124	264	370	23	210	277	167	182	58	118	415	247
Min. Delta	-31	-202	-77	-47	-354	-237	-130	-393	-120	-224	-496	-587	-181	-1427	-30	-11	-721	-13	-28	-2	-39	-56	-76	-47	-106
Cum. Delta	3.31k	-13.3k	-12.93k	-12.56k	-12.8k	-12.91k	-12.21k	-12.6k	-12.72k	-12.89k	-13.35k	-13.91k	-13.95k	-15.36k	-15.13k	-14.87k	-15.4k	-15.29k	-15.12k	-15k	-14.94k	-15k	-14.94k	-14.69k	-14.78k
Delta / Volume	96%	0.76%	18.77%	12.51%	-9.02%	-3.41%	18.56%	-19.58%	-3.16%	-14.17%	-23.61%	-20.92%	-4.15%	-48.15%	14.89%	15.31%	-20.05%	9.52%	18.45%	13.19%	6.06%	-6.62%	4.55%	9.61%	-3.72%
Volume	681	1320	1955	2990	2673	3309	3799	1992	3798	1221	1961	2648	1181	2920	1551	1698	2644	1114	954	910	941	846	1232	2580	2364

Extreme Delta/Volume Threshold.

This is a measure of Delta/Volume (bar delta divided by bar volume). Default is 25% which means if the bar's delta is greater than 25% of the bar's volume it is a sign of strong aggressiveness. If the Delta field is green or red, it is considered normal trading conditions. If the Delta/Volume is above positive +25% that is bullish. If the Delta/Volume is below negative -25% that is negative.

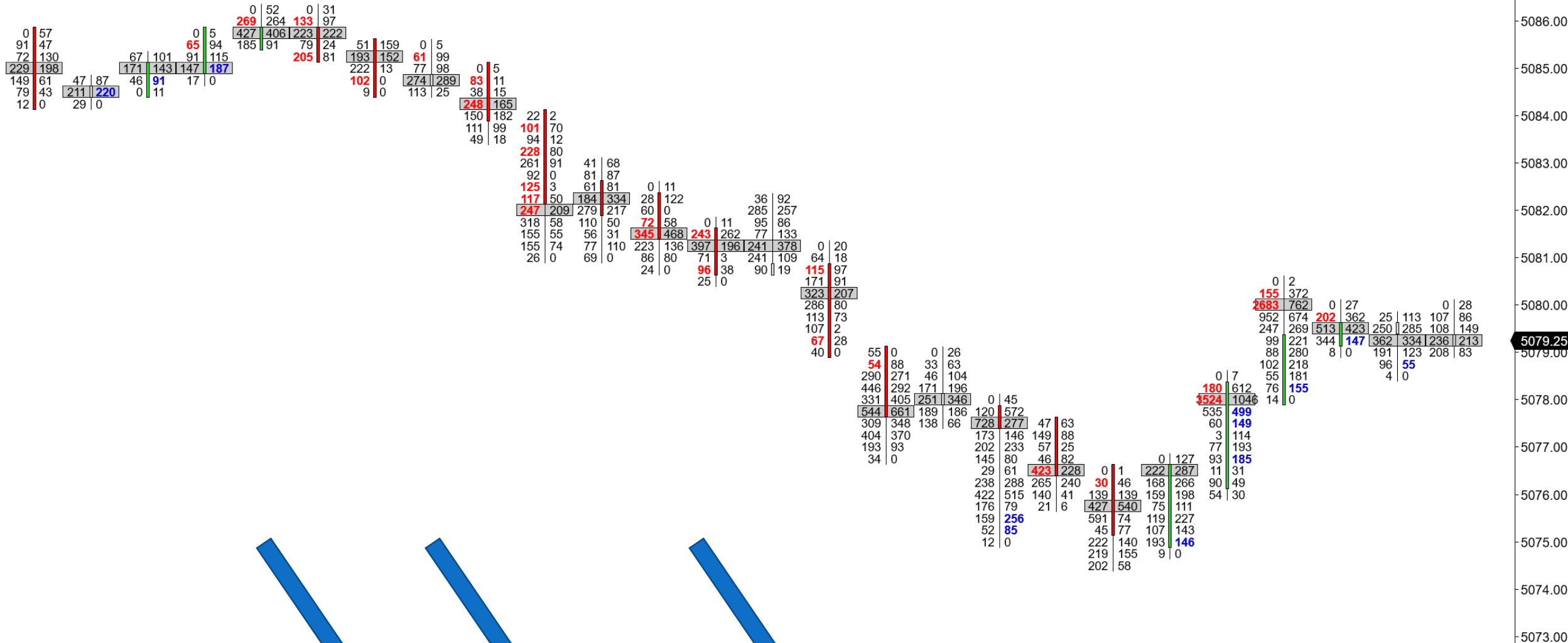
Chart Examples – Bullish Extreme Delta/Volume Threshold.



Delta	213	404	-359	-336	-287	-155	-418	-910	-180	-239	-85	521	51	-55	144	-185	-38	687	253	210	-139	279	-271	219	-88
Max. Delta	407	837	38	68	134	257	7	3	49	0	14	652	142	196	158	6	26	753	299	286	180	299	49	238	85
Min. Delta	-2	-9	-409	-336	-326	-171	-820	-1276	-218	-293	-1	-24	-56	-52	-186	-118	0	-2	-68	-139	-6	-301	-22	-106	
Cum. Delta	0.07k	-9664	-10.02k	-10.36k	-10.65k	-10.8k	-11.22k	-12.13k	-12.31k	-12.55k	-12.63k	-12.11k	-12.06k	-12.12k	-11.97k	-12.16k	-12.2k	-11.51k	-11.26k	-11.05k	-11.18k	-10.91k	-11.18k	-10.96k	-11.05k
Delta / Volume	14%	12.02%	-23.15%	-20.49%	-14.20%	-6.15%	-13.41%	-21.57%	-12.18%	-15.51%	-5.15%	28.96%	3.89%	-4.18%	10.60%	-18.23%	-3.73%	28.40%	17.27%	10.79%	-7.80%	22.09%	-21.42%	23.68%	-5.81%
Volume	2101	3362	1551	1640	2021	2519	3116	4218	1478	1541	1649	1799	1311	1317	1358	1015	1020	2419	1465	1946	1781	1263	1265	925	1514

Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 12:57:00 - 2/28/2024 13:22:00

Chart Examples – Bearish Extreme Delta/Volume Threshold.



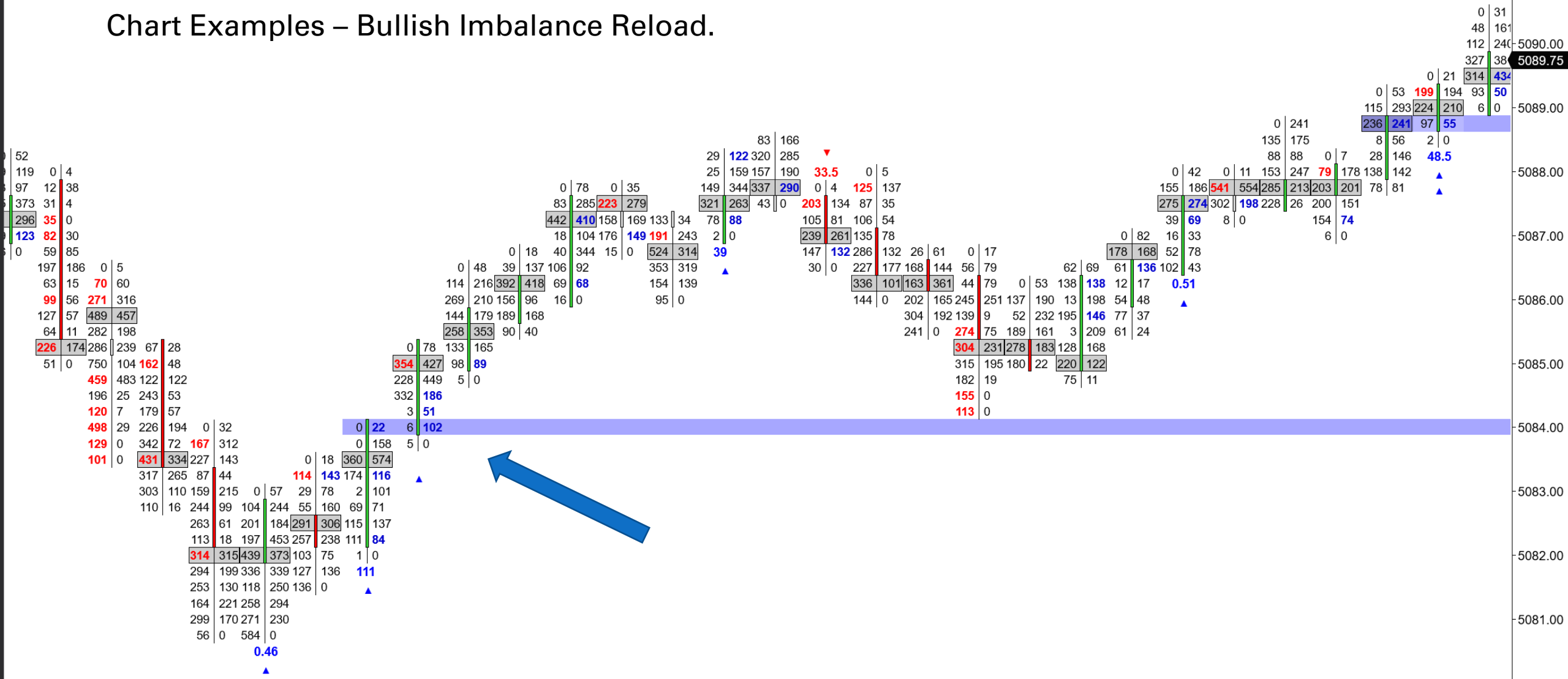
Delta	20	62	81	-68	-1	-253	-9	-1	-1237	20	37	-322	9	-670	-132	159	181	-375	-645	453	-1712	-1337	-108	-18	-100
Max. Delta	56	117	102	168	6	99	126		0	190	87	0	7	0	31	273	234	13	1	497	672	1178	192	94	18
Min. Delta	0	0	-13	-81	-196	-253	-50	-341	-1324	-201	-135	-348	-7	-670	-557	-43	-565	-404	-748	-46	-2211	-1464	-109	-191	-169
Cum. Delta	2212	-2150	-2069	-2137	-2322	-2575	-2584	-2768	-4005	-3985	-3948	-4270	-4261	-4931	-5063	-4904	-4723	-5098	-5743	-5290	-7002	-8339	-8447	-8465	-8565
Delta / Volume	37%	9.84%	11.23%	-4.01%	-16.89%	-28.08%	-0.86%	-15.87%	-46.77%	1.03%	2.16%	-23.99%	0.42%	-35.23%	-2.54%	8.76%	3.55%	-19.52%	-20.77%	17.72%	-22.70%	-17.58%	-5.33%	-0.98%	-8.21%
Volume	594	630	721	1694	1095	901	1041	1174	2645	1936	1713	1342	2139	1902	5188	1815	5093	1921	3105	2557	7542	7605	2026	1838	1218

Imbalance Reload.

An Imbalance Reload occurs when you either have two buying imbalances at the same price level over 2 consecutive bars or two selling imbalances at the same price level over 2 consecutive bars.

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 12:32:00 - 2/26/2024 13:01:00

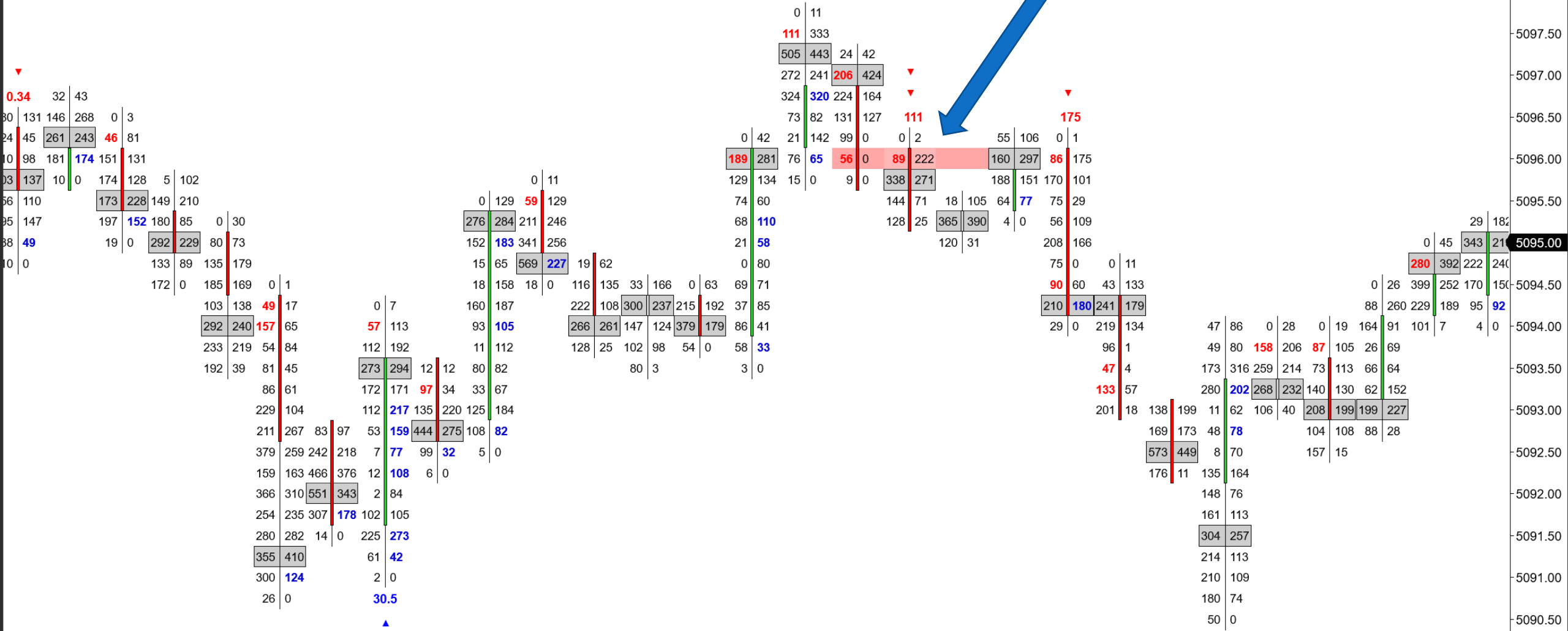
Chart Examples – Bullish Imbalance Reload.



Delta	28	-1203	-681	-84	42	431	365	239	11	607	60	-401	372	-9	-112	-727	-181	-872	5	227	69	86	-88	101	-31	409	-42	397
Max. Delta	50	0	183	16	214	431	460	504	114	658	61	0	509	270	0	2	27	108	155	336	83	142	116	421	70	462	52	502
Min. Delta	92	-1337	-817	-688	-155	-22	-1	-55	-69	-12	-90	-437	-1	-56	-252	-727	-443	-1007	-138	-211	-136	-63	-92	-58	-179	-74	-43	-1
Cum. Delta	75	-10.98k	-11.66k	-11.74k	-11.7k	-11.27k	-10.91k	-10.67k	-10.66k	-10.05k	-9988	-10.39k	-10.02k	-10.03k	-10.14k	-10.87k	-11.05k	-11.92k	-11.91k	-11.69k	-11.62k	-11.53k	-11.62k	-11.52k	-11.55k	-11.14k	-11.18k	-10.79k
Delta / Volume	0%	-31.65%	-14.81%	-1.70%	1.85%	20.57%	16.43%	10.48%	0.63%	28.17%	4.98%	-16.05%	23.54%	-0.48%	-8.38%	-33.58%	-8.93%	-31.34%	0.30%	11.98%	7.23%	6.30%	-5.45%	5.38%	-2.47%	25.33%	-4.19%	18.07%
Volume	74	3801	4599	4932	2266	2095	2221	2281	1743	2155	1204	2499	1580	1871	1336	2165	2027	2782	1677	1895	955	1364	1614	1879	1253	1615	1002	2197

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 10:03:00 - 2/26/2024 10:31:00

Chart Examples – Bearish Imbalance Reload.



Delta	-37	-216	-133	-559	-451	652	-220	562	-329	-160	-34	-214	261	240	8	-108	23	160	-178	-443	-224	-218	-71	-80	224	-124	20
Max. Delta	53	49	21	0	0	775	0	730	60	0	39	0	328	653	222	53	91	196	79	19	0	0	68	66	246	81	22
Min. Delta	-156	-349	-409	-1072	-476	-142	-278	-44	-347	-128	-217	-108	0	-2	-146	-45	0	-277	-448	-269	-695	-83	-173	-46	-126	-3	
Cum. Delta	-493	-709	-842	-1401	-1852	-1200	-1420	-858	-1187	-1347	-1381	-1595	-1334	-1094	-1086	-1194	-1171	-1011	-1189	-1632	-1856	-2074	-2145	-2225	-2001	-2125	-210
Delta / Volume	4.9%	-13.12%	-5.77%	-10.33%	-15.69%	21.50%	-16.11%	20.71%	-15.92%	-11.92%	-2.64%	-19.78%	15.10%	7.91%	0.53%	-8.37%	2.24%	14.52%	-9.78%	-29.20%	-11.86%	-5.71%	-4.70%	-5.49%	13.91%	-6.55%	1.15%
Volume	1483	1646	2307	5413	2875	3032	1366	2714	2067	1342	1290	1082	1729	3034	1506	1290	1029	1102	1820	1517	1888	3818	1511	1458	1610	1894	174

Imbalance Reversal.

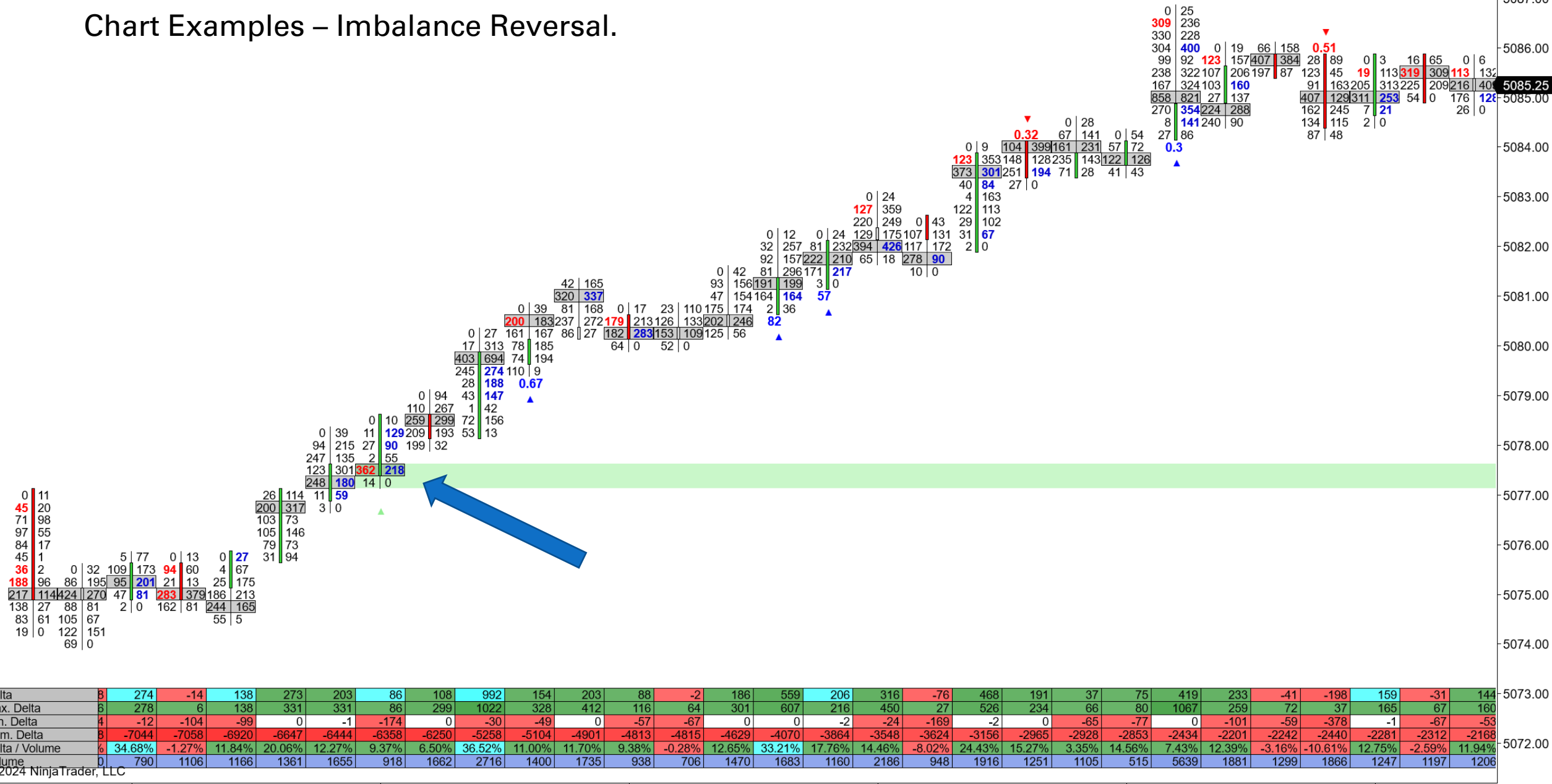
Reads the order flow at the edges of bars for reversals in the order flow. A sign of potentially trapped traders. A reversal indicator, obviously, based on the name.

A bullish imbalance reversal will color in the bottom two bid prices in a green up candle.

A bearish imbalance reversal will color in the top two bid prices in a red down candle.

Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 12:08:00 - 2/28/2024 12:37:00

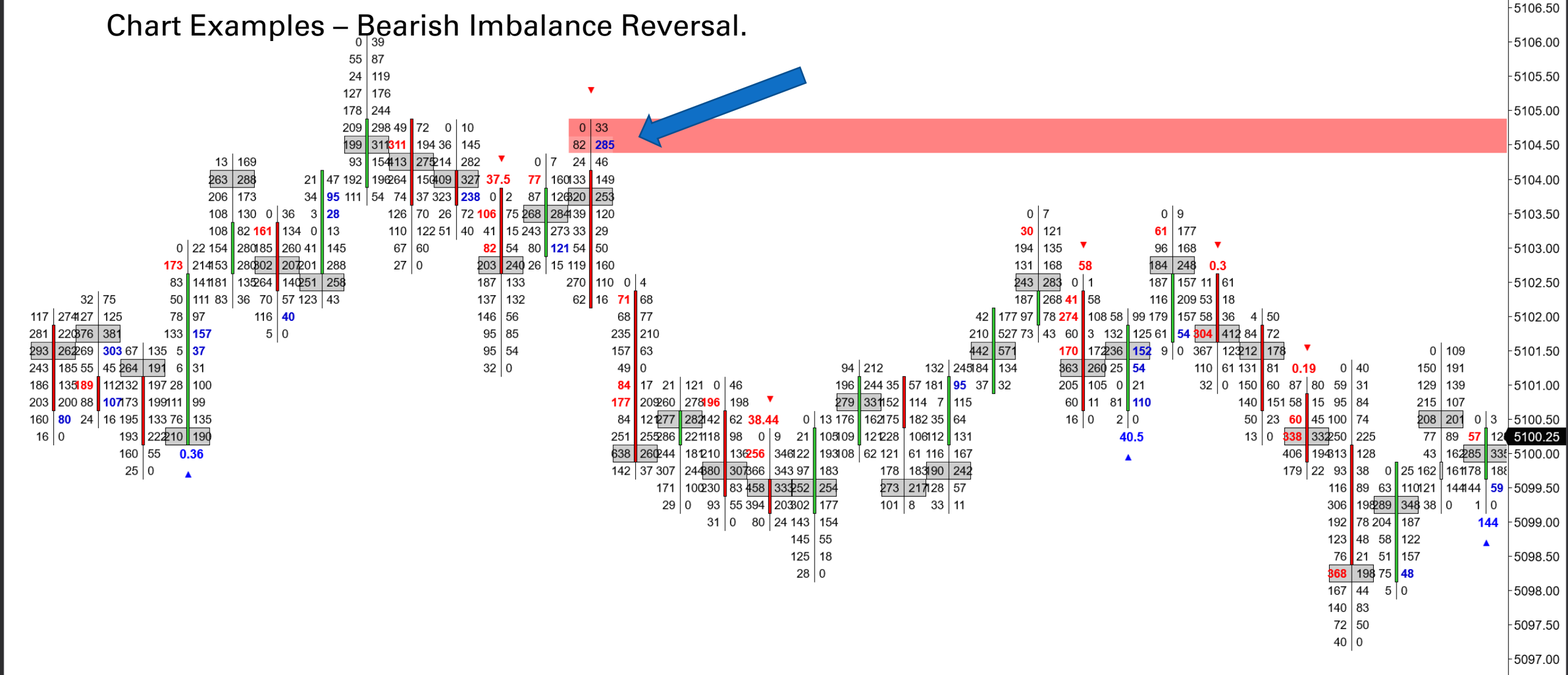
Chart Examples – Imbalance Reversal.



Delta	8	274	-14	138	273	203	86	108	992	154	203	88	-2	186	559	206	316	-76	468	191	37	75	419	233	-41	-198	159	-31	144
Max. Delta	6	278	6	138	331	331	86	299	1022	328	412	116	64	301	607	216	450	27	526	234	66	80	1067	259	72	37	165	67	160
Min. Delta	4	-12	-104	-99	0	-1	-174	0	-30	-49	0	-57	-67	0	0	-2	-24	-169	-2	0	-65	-77	0	-101	-59	-378	-1	-67	-53
Cum. Delta	8	-7044	-7058	-6920	-6647	-6444	-6358	-6250	-5258	-5104	-4901	-4813	-4815	-4629	-4070	-3864	-3548	-3624	-3156	-2965	-2928	-2853	-2434	-2201	-2242	-2440	-2281	-2312	-2168
Delta / Volume	6	34.68%	-1.27%	11.84%	20.06%	12.27%	9.37%	6.50%	36.52%	11.00%	11.70%	9.38%	-0.28%	12.65%	33.21%	17.76%	14.46%	-8.02%	24.43%	15.27%	3.35%	14.56%	7.43%	12.39%	-3.16%	-10.61%	12.75%	-2.59%	11.94%
Volume	0	790	1106	1166	1361	1655	918	1662	2716	1400	1735	938	706	1470	1683	1160	2186	948	1916	1251	1105	515	5639	1881	1299	1866	1247	1197	1206

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 09:02:00 - 2/26/2024 09:34:00

Chart Examples – Bearish Imbalance Reversal.



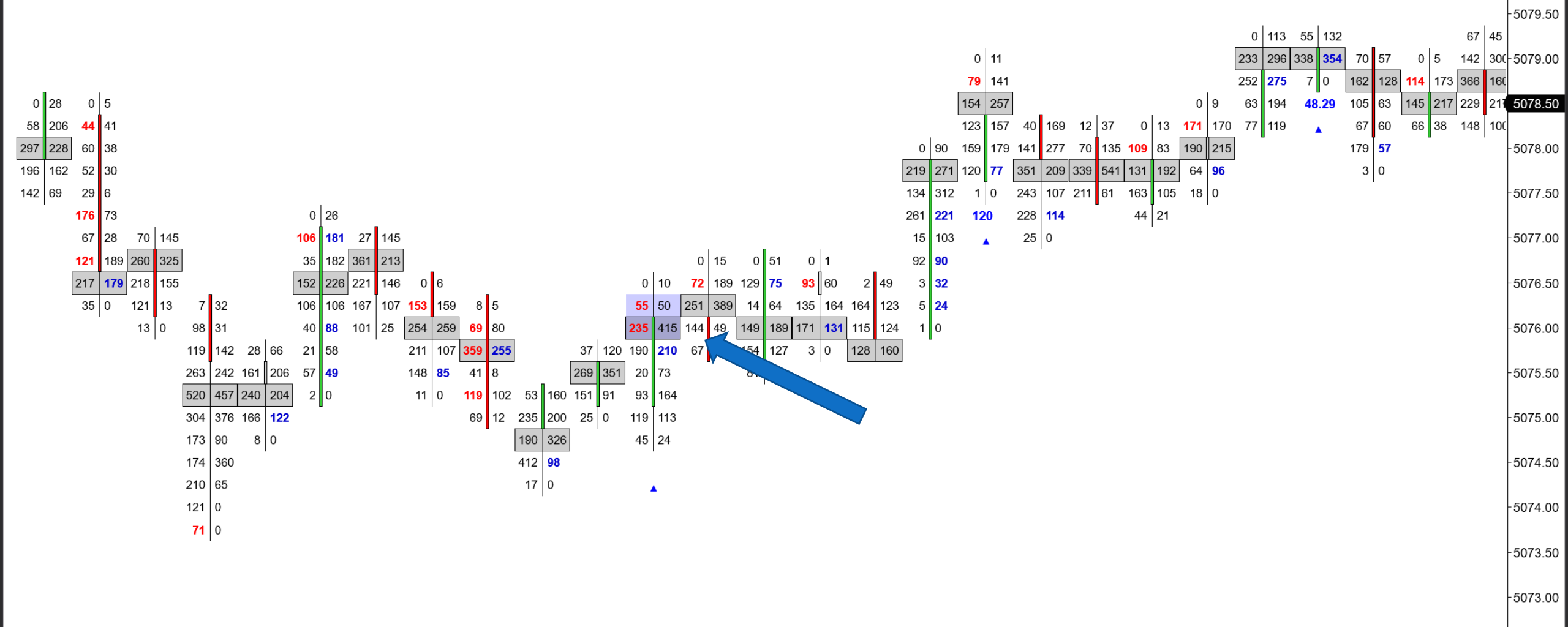
Delta	-77	381	304	-229	243	490	-461	55	-278	205	15	-635	-168	-415	-296	-83	170	-335	193	526	148	-471	27	286	-224	-169	-440	-1081	252	160	48
Max. Delta	49	416	498	32	260	569	15	190	1	245	315	4	24	52	96	12	244	28	272	534	342	0	105	347	48	57	15	153	252	504	64
Min. Delta	-117	0	0	-246	-42	-29	-579	0	-448	-2	-53	-646	-190	-427	-304	-287	-24	-439	-52	-31	-481	0	-8	-292	-251	-462	-1160	-20	-40	-110	
Cum. Delta	2458	2839	3143	2914	3157	3647	3186	3241	2963	3168	3183	2548	2380	1965	1669	1586	1756	1421	1614	2140	2288	1817	1844	2130	1906	1737	1297	216	468	628	676
Delta / Volume	-3.29%	16.66%	10.70%	-11.58%	15.27%	17.10%	-19.04%	2.53%	-14.11%	11.60%	0.60%	-19.38%	-5.56%	-17.40%	-10.53%	-3.48%	8.12%	-15.29%	9.36%	22.33%	7.19%	-24.70%	2.47%	13.80%	-13.61%	-12.08%	-24.23%	-27.44%	14.47%	6.54%	3.48%
Volume	2341	2287	2842	1977	1591	2866	2421	2173	1970	1767	2487	3277	3022	2385	2812	2387	2094	2191	2061	2356	2058	1907	1095	2072	1646	1399	1816	3939	1742	2446	1378

Inverse Volume Imbalance.

Inverse Imbalances are a sign of trapped traders who were looking for a breakout that never happened. It is important to watch how the market reacts when the market returns to the trap level. Basically, an Inverse Imbalance is the opposite of a Stacked Volume Imbalance. These are traders who are long and wrong or are short at lows.

Order Flows Trader (ES 03-24 (1 Minute))
 2/27/2024 10:35:00 - 2/27/2024 11:01:00

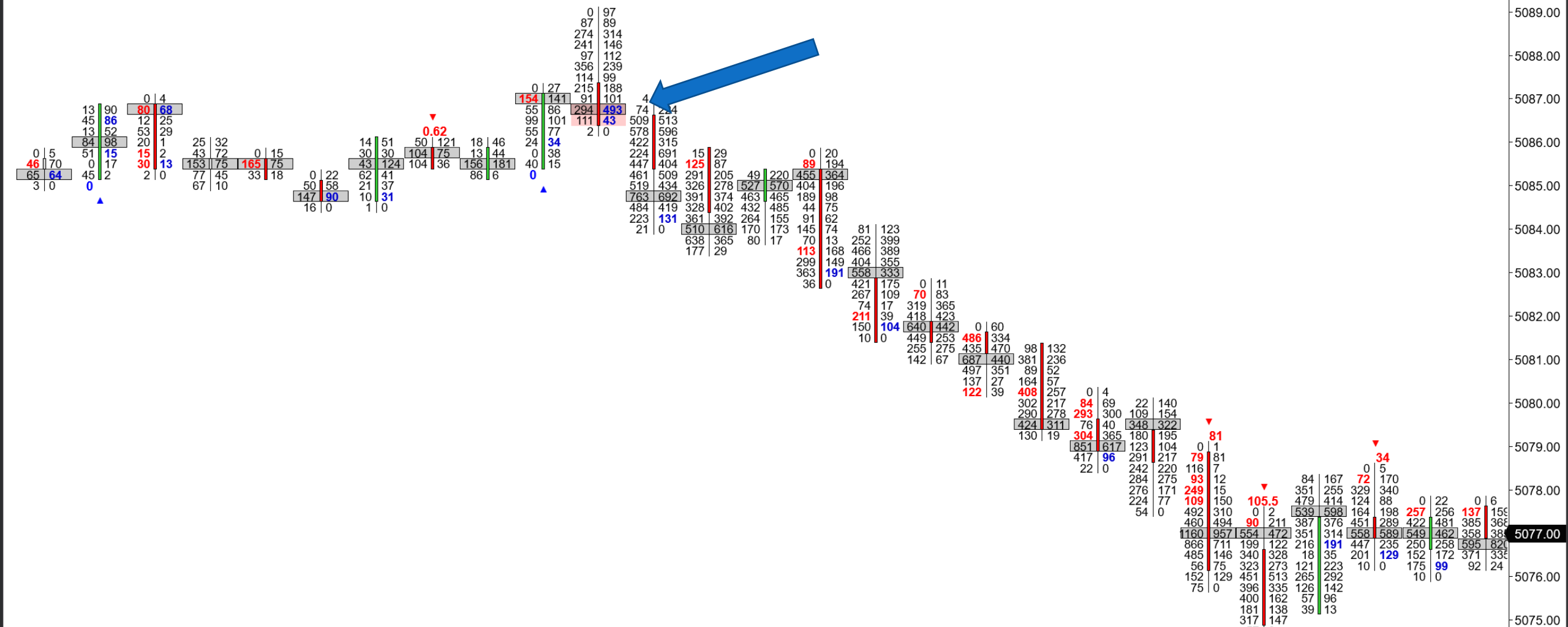
Chart Examples – Bullish Inverse Volume Imbalance.



Delta	2	-44	-265	-5	397	-241	-161	-203	-123	80	302	160	6	-46	47	413	186	-152	142	-33	47	372	86	-221	108	-13
Max. Delta	3	46	28	18	440	49	2	4	0	150	346	247	72	0	54	453	276	43	255	77	126	373	177	15	119	13
Min. Delta	9	-137	-721	-115	-19	-265	-284	-211	-271	-8	-49	-6	-92	-126	-62	-1	-30	-348	-105	-131	-16	0	-2	-243	0	-24
Cum. Delta	9	-323	-588	-593	-196	-437	-598	-801	-924	-844	-542	-382	-422	-375	38	224	72	214	181	228	600	686	465	573	44	
Delta / Volume	%	-3.33%	-6.87%	-0.42%	27.87%	-15.93%	-11.56%	-18.01%	-7.27%	7.66%	16.63%	13.03%	0.57%	-6.07%	5.43%	22.05%	12.76%	-7.98%	10.10%	-3.83%	5.04%	22.93%	9.71%	-23.24%	14.25%	-7.33%
Volume	0	1320	3855	1201	1435	1513	1393	1127	1691	1044	1816	1228	1060	758	865	1873	1458	1904	1406	861	933	1622	886	951	758	177

Order Flows Trader (ES 03-24 (1 Minute))
 2/27/2024 08:20:00 - 2/27/2024 08:46:00

Chart Examples – Bearish Inverse Volume Imbalance.



Delta	9	-70	-131	-90	-43	133	-26	4	92	39	255	-385	100	-694	-851	-374	-643	-727	-556	-278	-1304	-605	83	-313	-65	15
Max. Delta	8	16	40	2	0	141	68	26	154	504	689	16	126	51	45	5	26	37	88	26	40	141	426	135	146	23
Min. Delta	3	-74	-131	-90	-87	-6	-35	-67	-12	-301	-22	-692	-135	-699	-880	-522	-695	-749	-566	-462	-1304	-667	-29	-425	-162	-21
Cum. Delta	7	4987	4856	4766	4723	4856	4830	4834	4926	4965	5220	4835	4935	4241	3390	3016	2373	1646	1090	812	-492	-1097	-1014	-1327	-1392	-1231
Delta / Volume	%	-19.77%	-21.87%	-29.41%	-11.23%	26.87%	-5.31%	0.73%	9.73%	1.03%	2.83%	-6.48%	2.46%	-17.79%	-17.24%	-8.88%	-15.74%	-18.91%	-15.72%	-6.90%	-17.43%	-10.06%	1.35%	-7.12%	-1.82%	3.94%
Volume	1	354	599	306	383	495	490	550	946	3803	9713	5939	4070	3902	4937	4212	4085	3845	3538	4028	7480	6011	6149	4399	3565	403

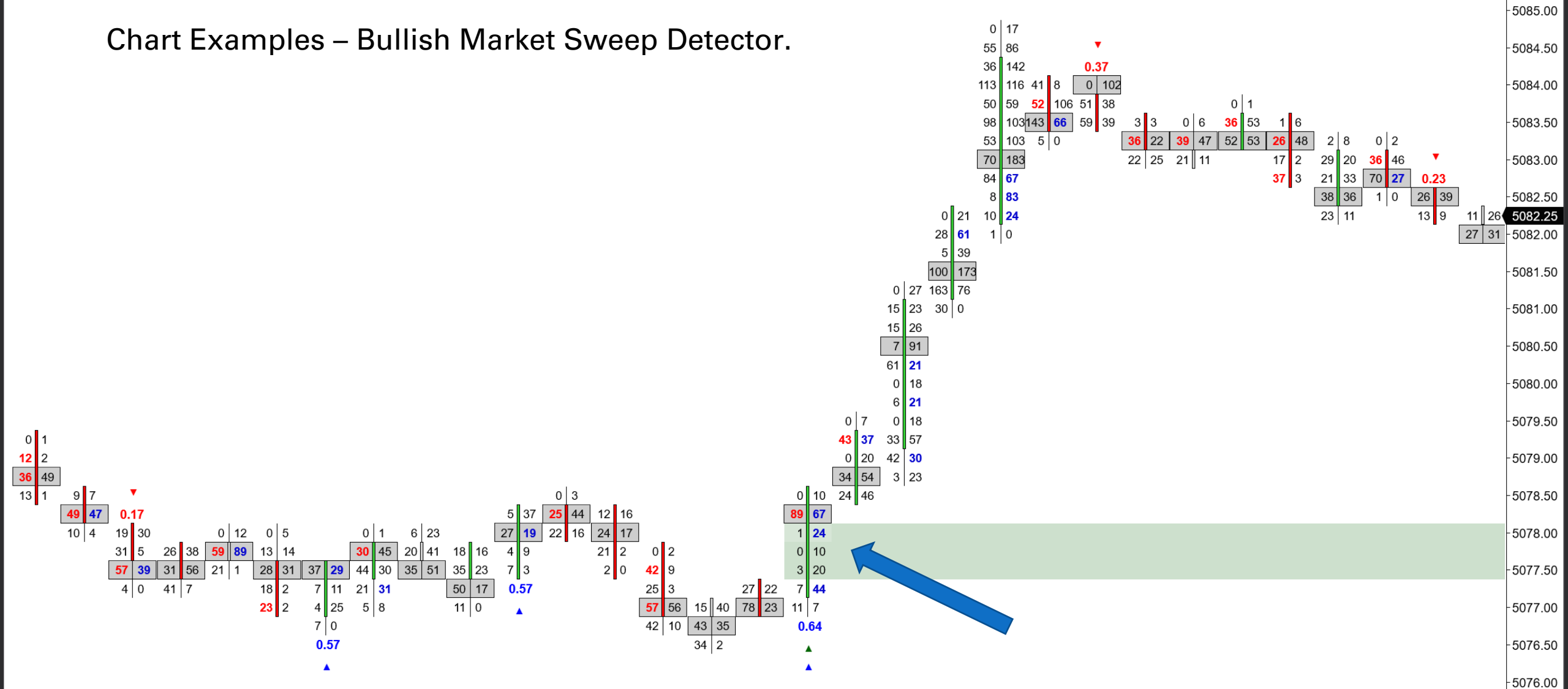
Market Sweep Detector.

Detects potential market sweep activity across several price levels. A market sweep occurs when a trader trades through several price levels instantly. They lift several consecutive offers or hit several consecutive bids at once.

Good for momentum trading as it is a sign of strong buying or selling.

Be aware if trading in thinly traded markets, the lack of volume traded may look like Sweep activity, but is more likely just due to lack of volume. This applies to markets like NQ, MNQ, RTY, YM, FDAX.

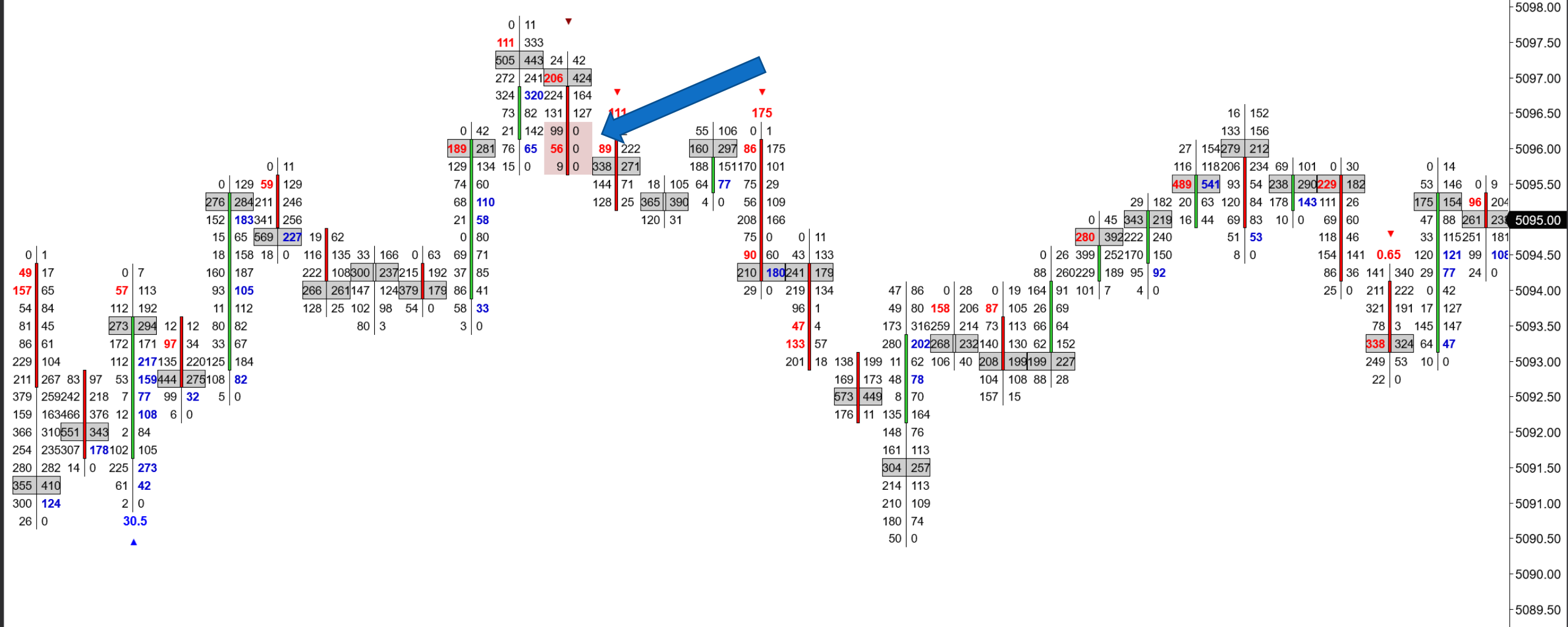
Chart Examples – Bullish Market Sweep Detector.



Delta	-37	3	22	-28	10	15	54	-58	25	16	-24	-86	-15	-60	71	63	173	44	405	-61	69	-11	4	19	-22	-5	-32	9	19	
Max. Delta	17	25	30	24	28	33	67	0	25	30	13	2	2	1	95	84	174	67	498	0	109	0	21	32	31	11	23	19	19	
Min. Delta	-38	-18	-10	-28	-7	-23	0	-63	-7	0	-24	-108	-55	-60	-6	0	-11	-60	0	-105	0	-49	-1	-2	-25	-36	-33	-21	-9	
Cum. Delta	969	972	994	966	976	991	1045	987	1012	1028	1004	918	43	903	843	914	977	1150	1194	1599	1538	1607	1596	1600	1619	1597	1592	1560	1569	1588
Delta / Volume	0.00%	1.51%	12.09%	-20.59%	8.33%	6.98%	30.68%	-34.12%	22.52%	14.55%	-25.53%	-34.96%	-8.88%	-40.00%	24.23%	23.77%	32.22%	6.32%	25.94%	-14.49%	23.88%	-9.91%	3.23%	9.74%	-15.71%	-2.26%	-17.58%	10.34%	20.00%	
Volume	185	199	182	136	120	215	176	170	111	110	94	246	169	150	293	265	537	696	1561	421	289	111	124	195	140	221	182	87	95	

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 10:08:00 - 2/26/2024 10:38:00

Chart Examples – Bearish Market Sweep Detector.



Delta	652	-220	562	-329	-160	-34	-214	261	240	8	-108	23	160	-178	-443	-224	-218	-71	-80	224	-124	20	252	53	39	-271	-227	385	4
Max. Delta	775	0	730	60	0	39	0	328	653	222	53	91	196	79	19	0	0	68	66	246	81	220	362	272	86	15	106	472	58
Min. Delta	-142	-278	-44	-347	-262	-128	-217	-108	0	-2	-146	-45	0	-277	-448	-269	-695	-83	-173	-46	-126	-39	0	-53	-40	-293	-250	-9	-100
Cum. Delta	-1200	-1420	-858	-1187	-1347	-1381	-1595	-1334	-1094	-1086	-1194	-1171	-1011	-1189	-1632	-1856	-2074	-2145	-2225	-2001	-2125	-2105	-1853	-1800	-1761	-2032	-2259	-1874	-1870
Delta / Volume	1.50%	-16.11%	20.71%	-15.92%	-11.92%	-2.64%	-19.78%	15.10%	7.91%	0.53%	-8.37%	2.24%	14.52%	-9.78%	-29.20%	-11.86%	-5.71%	-4.70%	-5.49%	13.91%	-6.55%	1.15%	15.87%	2.65%	3.79%	-20.64%	-9.11%	21.74%	0.27%
Volume	3032	1366	2714	2067	1342	1290	1082	1729	3034	1506	1290	1029	1102	1820	1517	1888	3818	1511	1458	1610	1894	1746	1588	2003	1029	1313	2493	1771	1466

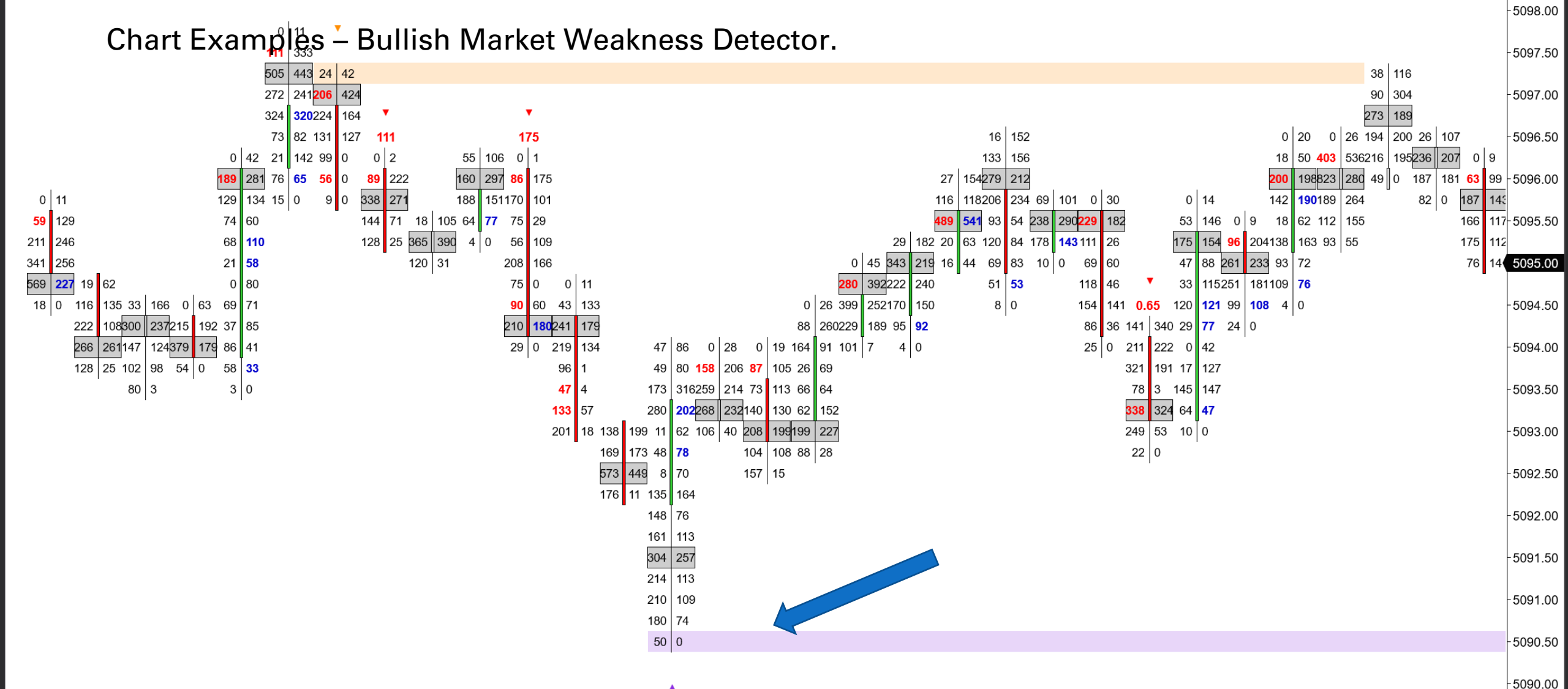
Market Weakness Detector

Signals when order flow is exhibiting weaking on a move up (bearish sign) or weaking on a move down (bullish sign). Buying Market Weakness means that while the market is moving lower, the aggressive selling taking place is getting weaker which often signals a rebound in price as sellers are not as strong as before. Selling Weakness means that while the market is moving higher, the aggressive buying taking place is getting weaker on the way up which often signals a drop in price.

By default, this is a reversal signal.

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 10:13:00 - 2/26/2024 10:43:00

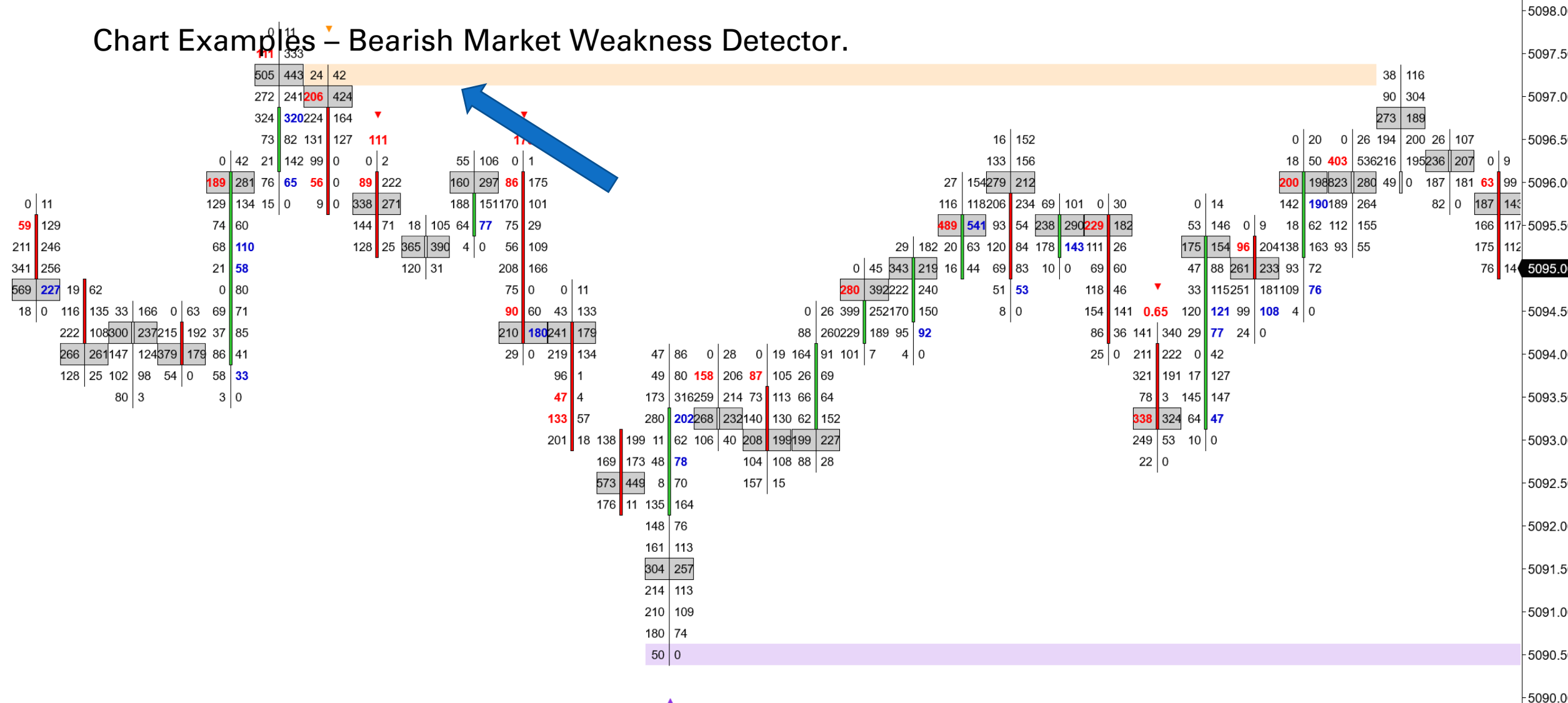
Chart Examples – Bullish Market Weakness Detector.



Delta	-34	-214	261	240	8	-108	23	160	-178	-443	-224	-218	-71	-80	224	-124	20	252	53	39	-271	-227	385	4	109	-304	144	-36	-173
Max. Delta	39	0	328	653	222	53	91	196	79	19	0	0	68	66	246	81	220	362	272	86	15	106	472	58	168	173	320	55	0
Min. Delta	-128	-217	-108	0	-2	-146	-45	0	-277	-448	-269	-695	-83	-173	-46	-126	-39	0	-53	-40	-293	-250	-9	-100	-58	-380	-9	-76	-173
Cum. Delta	-1381	-1595	-1334	-1094	-1086	-1194	-1171	-1011	-1189	-1632	-1856	-2074	-2145	-2225	-2001	-2125	-2105	-1853	-1800	-1761	-2032	-2259	-1874	-1870	-1761	-2065	-1921	-1957	-2130
Delta / Volume	-2.64%	-19.78%	15.10%	7.91%	0.53%	-8.37%	2.24%	14.52%	-9.78%	-29.20%	-11.86%	-5.71%	-4.70%	-5.49%	13.91%	-6.55%	1.15%	15.87%	2.65%	3.79%	-20.64%	-9.11%	21.74%	0.27%	7.02%	-10.35%	7.73%	-3.51%	-14.90%
Volume	1290	1082	1729	3034	1506	1290	1029	1102	1820	1517	1888	3818	1511	1458	1610	1894	1746	1588	2003	1029	1313	2493	1771	1466	1553	2936	1864	1026	1161

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 10:13:00 - 2/26/2024 10:43:00

Chart Examples – Bearish Market Weakness Detector.



Delta	-34	-214	261	240	8	-108	23	160	-178	-443	-224	-218	-71	-80	224	-124	20	252	53	39	-271	-227	385	4	109	-304	144	-36	-173
Max. Delta	39	0	328	653	222	53	91	196	79	19	0	0	68	66	246	81	220	362	272	86	15	106	472	58	168	173	320	55	0
Min. Delta	-128	-217	-108	0	-2	-146	-45	0	-277	-448	-269	-695	-83	-173	-46	-126	-39	0	-53	-40	-293	-250	-9	-100	-58	-380	-9	-76	-173
Cum. Delta	-1381	-1595	-1334	-1094	-1086	-1194	-1171	-1011	-1189	-1632	-1856	-2074	-2145	-2225	-2001	-2125	-2105	-1853	-1800	-1761	-2032	-2259	-1874	-1870	-1761	-2065	-1921	-1957	-2130
Delta / Volume	-2.64%	-19.78%	15.10%	7.91%	0.53%	-8.37%	2.24%	14.52%	-9.78%	-29.20%	-11.86%	-5.71%	-4.70%	-5.49%	13.91%	-6.55%	1.15%	15.87%	2.65%	3.79%	-20.64%	-9.11%	21.74%	0.27%	7.02%	-10.35%	7.73%	-3.51%	-14.90%
Volume	1290	1082	1729	3034	1506	1290	1029	1102	1820	1517	1888	3818	1511	1458	1610	1894	1746	1588	2003	1029	1313	2493	1771	1466	1553	2936	1864	1026	1161

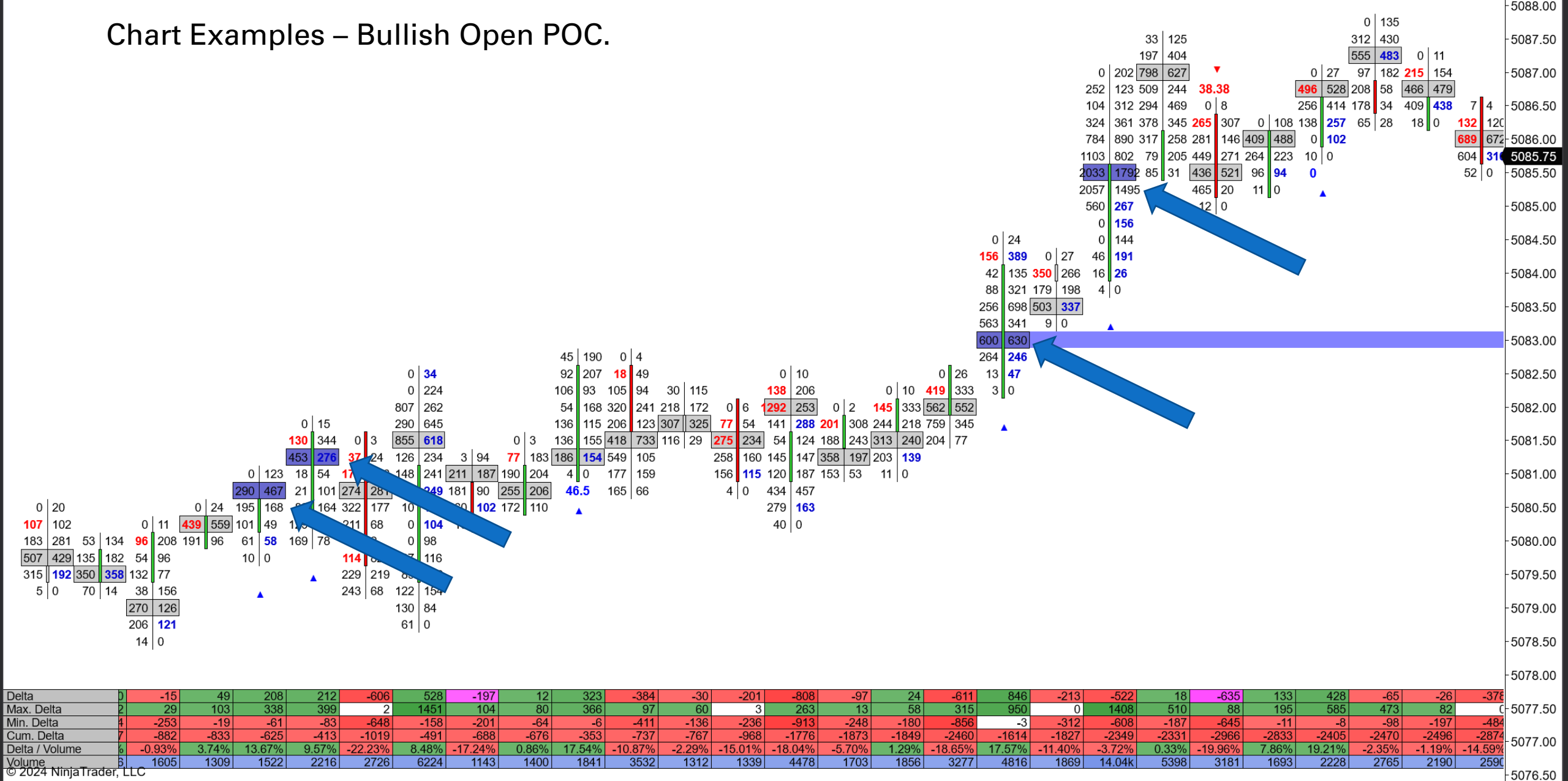
Open POC.

An Open POC is a POC that is higher or lower than the previous bar's high or low. A bullish Open POC occurs when the current POC is higher than the previous bar(s) high. A bearish Open POC occurs when the current POC is lower than the previous bar(s) low.

I like to filter the Open POC to 5, comparing the current bar's POC to the last 5 of previous bars highs/lows.

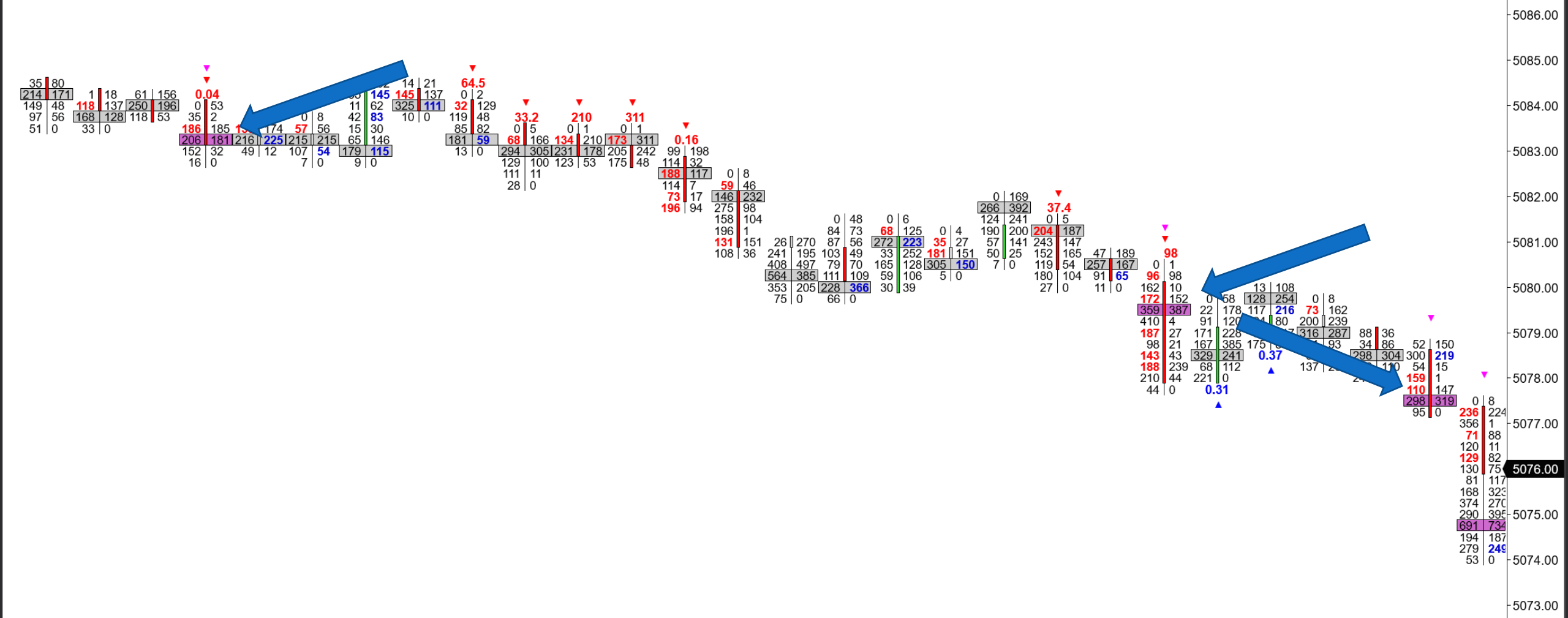
Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 09:41:00 - 2/28/2024 10:08:00

Chart Examples – Bullish Open POC.



Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 11:07:00 - 2/28/2024 11:34:00

Chart Examples – Bearish Open POC.



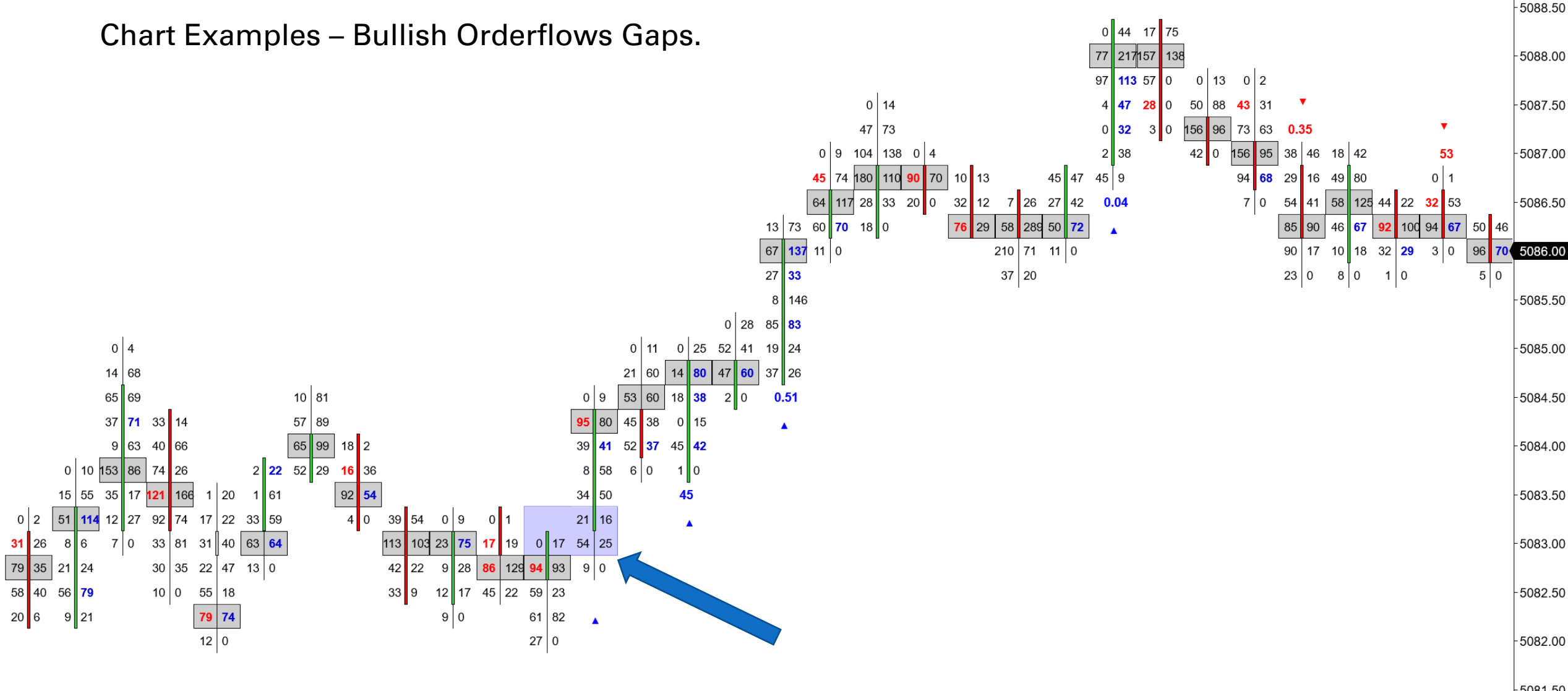
Delta	7	-24	-142	23	-53	288	-225	-110	-43	-46	49	-319	-397	-115	13	252	-194	474	-263	15	-1043	253	442	-40	-302	-217	-406
Max. Delta	7	39	53	77	8	291	0	36	43	39	162	140	91	0	66	363	7	594	38	138	0	356	499	46	0	104	
Min. Delta	2	-46	-183	-78	-74	-68	-228	-121	-184	-66	0	-346	-500	-551	-144	-26	-250	-5	-307	-7	-1121	-221	-75	-229	-422	-305	-1150
Cum. Delta	5	-3999	-4141	-4118	-4171	-3883	-4108	-4218	-4261	-4307	-4258	-4577	-4974	-5089	-5076	-4824	-5018	-4544	-4807	-4792	-5835	-5582	-5140	-5180	-5482	-5699	-6107
Delta / Volume	6	-2.88%	-13.55%	2.77%	-7.37%	26.72%	-29.49%	-14.67%	-3.53%	-4.95%	4.24%	-25.54%	-22.70%	-3.57%	0.85%	16.73%	-22.61%	25.46%	-16.57%	1.81%	-33.70%	10.58%	29.74%	-2.16%	-21.98%	-11.31%	-6.87%
Volume	3	834	1048	829	719	1078	763	750	1217	930	1155	1249	1749	3219	1529	1506	858	1862	1587	827	3095	2391	1486	1854	1374	1919	5936

Orderflows Gaps.

An Orderflows Gaps occurs when there is a shift in value taking place in the order flow and the market is starting to pick up momentum. There is a gap between the value area of bar 1 to the value area of bar 2. The value areas of each bar are not overlapping.

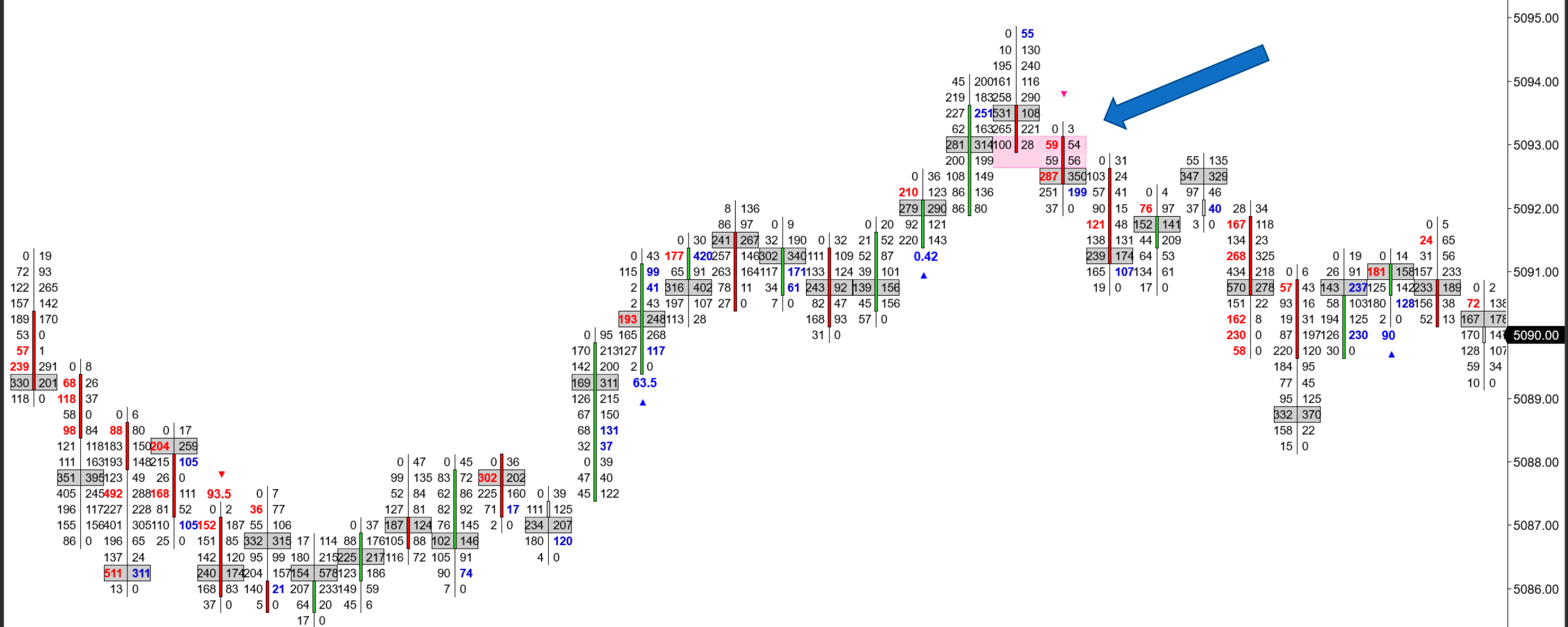
Order Flows Trader (ES 03-24 (1 Minute))
 2/27/2024 07:35:00 - 2/27/2024 08:06:00

Chart Examples – Bullish Orderflows Gaps.



Delta	73	29	4	94	114	-38	-39	76	23	-26	19	29	122	28	266	90	-9	-36	-64	94	28	275	-49	-51	-114	-109	143	-18	-8	-35
Max. Delta	123	38	22	94	138	0	0	76	23	0	80	62	122	54	267	147	74	10	9	223	52	275	67	19	27	30	164	0	26	21
Min. Delta	-42	-103	-81	-37	0	-48	-92	-9	-57	-114	-61	0	-16	-3	-32	0	-17	-39	-64	0	0	-27	-51	-51	-126	-147	-14	-51	-14	-46
Cum. Delta	4066	4095	4099	4193	4307	4269	4230	4306	4329	4303	4322	4351	4473	4501	4767	4857	4848	4812	4748	4842	4870	5145	5096	5045	4931	4822	4965	4947	4939	4904
Delta / Volume	0.91%	3.24%	0.91%	29.56%	23.65%	-17.12%	-9.40%	41.76%	7.21%	-5.70%	3.53%	7.57%	43.88%	12.17%	34.19%	20.00%	-1.21%	-19.57%	-37.21%	13.09%	9.52%	37.93%	-10.32%	-11.46%	-18.04%	-20.60%	27.45%	-5.63%	-3.20%	-13.11%
Volume	737	895	438	318	482	222	415	182	319	456	539	383	278	230	778	450	745	184	172	718	294	725	475	445	632	529	521	320	250	267

Chart Examples – Bearish Orderflows Gaps.



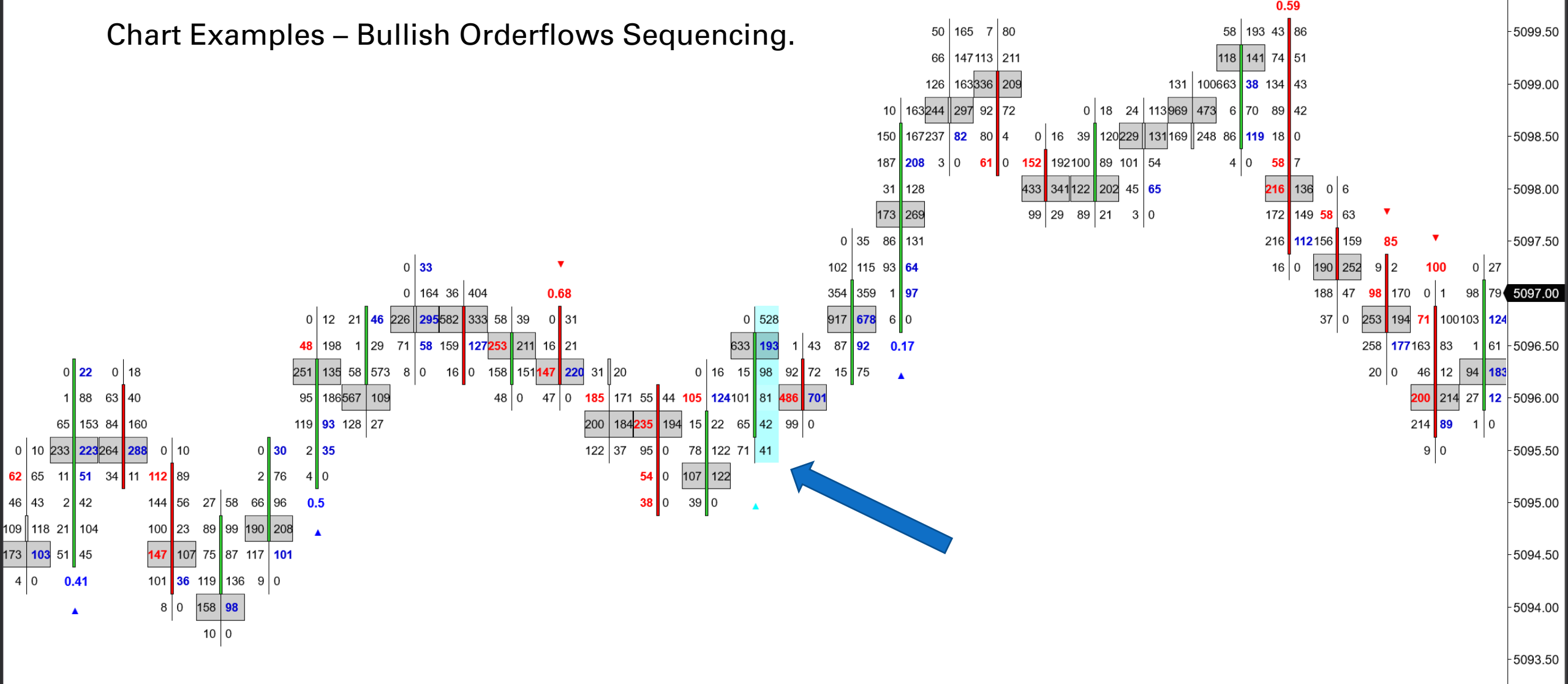
Delta	-910	-180	-239	-85	521	51	-55	144	-185	-38	667	253	210	-139	279	-271	219	-88	361	-332	-31	-361	78	11	-1176	-267	228	-46	-54	0
Max. Delta	3	49	0	143	652	142	196	158	6	26	753	299	286	180	299	49	238	85	475	218	22	31	212	147	19	0	246	28	124	65
Min. Delta	-1276	-218	-293	-88	-1	-24	-56	-52	-186	-118	0	-2	-68	-139	-6	-301	-22	-106	-43	-347	-80	-453	0	0	-1191	-636	-6	-73	-63	-115
Cum. Delta	2.13k	-12.31k	-12.55k	-12.63k	-12.11k	-12.06k	-12.12k	-11.97k	-12.16k	-12.2k	-11.51k	-11.26k	-11.05k	-11.18k	-10.91k	-11.18k	-10.96k	-11.05k	-10.68k	-11.02k	-11.05k	-11.41k	-11.33k	-11.32k	-12.5k	-12.76k	-12.53k	-12.58k	-12.63k	-12.63k
Delta / Volume	.57%	-12.18%	-15.51%	-5.15%	28.96%	3.89%	-4.18%	10.60%	-18.23%	-3.73%	28.40%	17.27%	10.79%	-7.80%	22.09%	-21.42%	23.68%	-5.81%	12.08%	-12.26%	-2.29%	-24.02%	7.41%	1.01%	-36.43%	-11.09%	16.50%	-4.95%	-4.31%	0.00%
Volume	4218	1478	1541	1649	1799	1311	1317	1358	1015	1020	2419	1465	1946	1781	1263	1265	925	1514	2989	2708	1355	1503	1052	1089	3228	2407	1382	930	1252	1212

Orderflows Sequencing

Highlights aggressive traders getting past larger and larger bids or offers in the order book. Helps see where there are strong buying or selling taking place as the market is trading through resting stacked liquidity.

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 11:07:00 - 2/26/2024 11:37:00

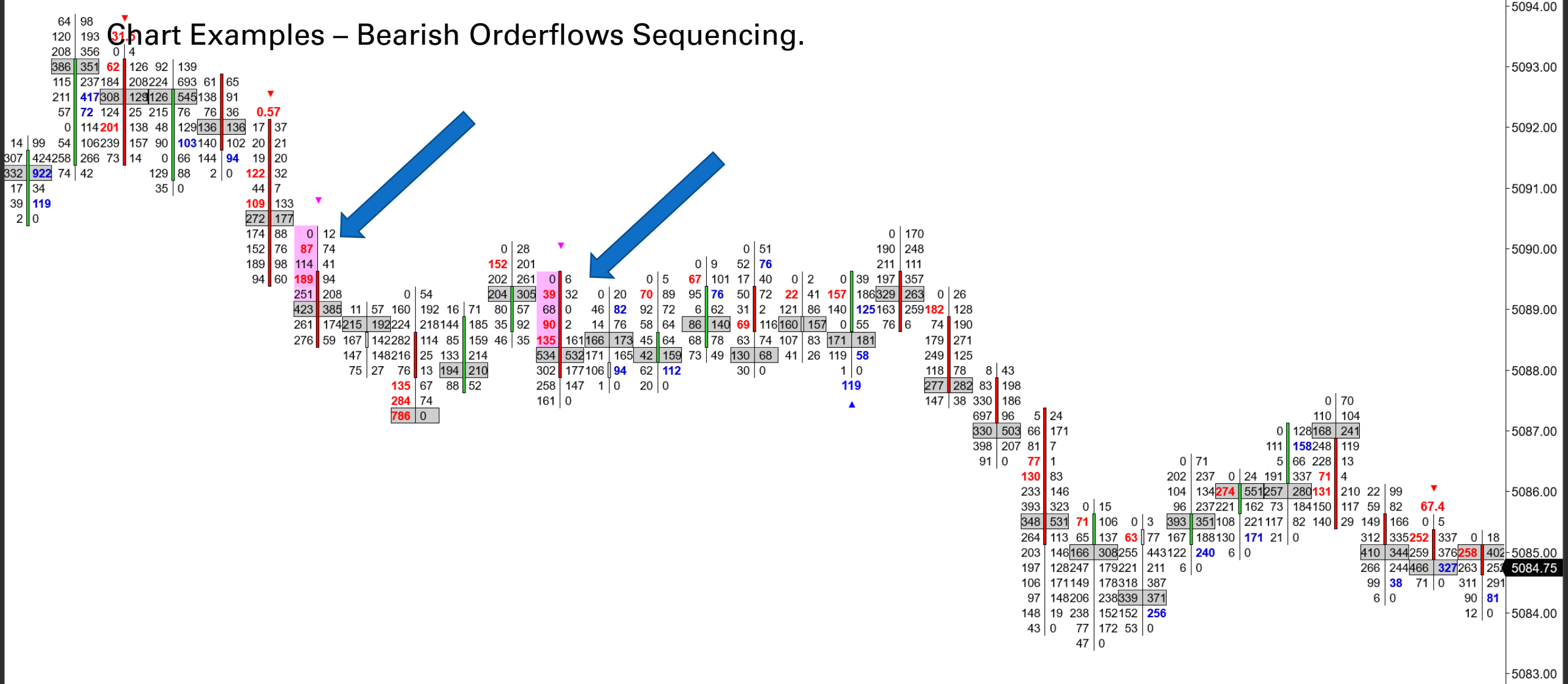
Chart Examples – Bullish Orderflows Sequencing.



Delta	72	-291	0	127	140	9	245	71	-116	62	-126	-239	62	98	138	-121	490	128	-113	-106	100	-39	458	226	-410	-102	-95	-204	162
Max. Delta	141	0	22	127	345	280	245	332	12	98	0	0	109	603	200	818	519	304	125	12	115	38	791	240	69	11	28	35	217
Min. Delta	-106	-301	-87	-47	-2	-142	0	-32	-119	-9	-228	-239	-40	-79	-158	-200	-6	-126	-113	-155	-71	-205	0	-22	-482	-265	-111	-217	-1
Cum. Delta	2501	-2792	-2792	-2665	-2525	-2516	-2271	-2200	-2316	-2254	-2380	-2619	-2557	-2459	-2321	-2442	-1952	-1824	-1937	-2043	-1982	-1524	-1298	-1708	-1810	-1905	-2109	-1947	
Delta / Volume	48%	-31.19%	0.00%	14.19%	11.88%	0.58%	28.65%	4.28%	-12.64%	12.86%	-13.26%	-33.43%	8.27%	5.25%	9.24%	-4.28%	24.95%	8.10%	-8.93%	-8.40%	12.50%	-5.10%	15.29%	25.22%	-24.67%	-8.82%	-8.04%	-16.97%	20.00%
Volume	962	933	956	895	1178	1559	855	1657	918	482	950	715	750	1868	1494	2829	1964	1580	1265	1262	800	765	2996	896	1662	1156	1181	1202	810

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 14:13:00 - 2/26/2024 14:43:00

Chart Examples – Bearish Orderflows Sequencing.



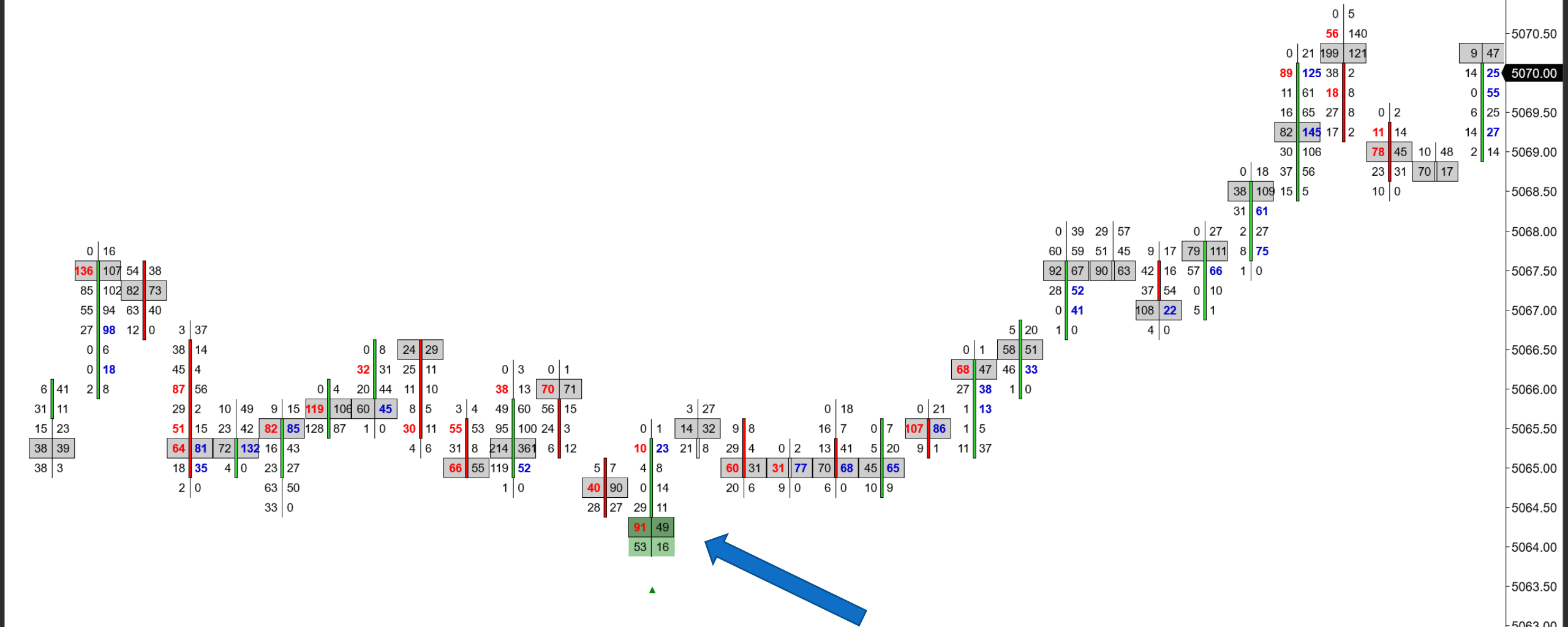
Delta	-390	-120	-173	-463	-554	-49	-1406	231	260	-530	106	176	120	57	-56	56	248	-88	-704	-380	219	347	368	390	460	-339	-15	-3	110
Max. Delta	74	612	26	35	82	21	124	264	370	23	210	277	167	182	58	118	415	247	159	64	251	351	548	504	460	47	112	84	189
Min. Delta	-393	-120	-224	-496	-587	-181	-1427	-30	-11	-721	-13	-28	-2	-39	-56	-76	-47	-106	-974	-675	-293	-72	-2	-44	-42	-361	-235	-123	-67
Cum. Delta	12.6k	-12.72k	-12.89k	-13.35k	-13.91k	-13.95k	-15.36k	-15.13k	-14.87k	-15.4k	-15.29k	-15.12k	-15k	-14.94k	-15k	-14.94k	-14.69k	-14.78k	-15.48k	-15.86k	-15.65k	-15.3k	-14.93k	-14.54k	-14.08k	-14.42k	-14.43k	-14.44k	-14.33k
Delta / Volume	58%	-3.16%	-14.17%	-23.61%	-20.92%	-4.15%	-48.15%	14.89%	15.31%	-20.05%	9.52%	18.45%	13.19%	6.06%	-6.62%	4.55%	9.61%	-3.72%	-22.21%	-8.63%	7.96%	11.02%	14.44%	20.88%	22.89%	-15.75%	-0.57%	-0.14%	5.56%
Volume	1992	3798	1221	1961	2648	1181	2920	1551	1698	2644	1114	954	910	941	846	1232	2580	2364	3170	4402	2751	3149	2548	1868	2010	2153	2631	2093	1978

Price Action Divergence.

Price Action Divergence occurs when a bar's delta diverges from its price action. Normally, green up candles have positive delta and red down candles have negative delta. In Bullish Price Action Divergence, there is a green up candle with negative delta which is a sign of demand in the market. In Bearish Price Action Divergence there is a red down candle with positive delta, which is a sign of supply in the market.

Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 04:02:00 - 2/28/2024 04:33:00

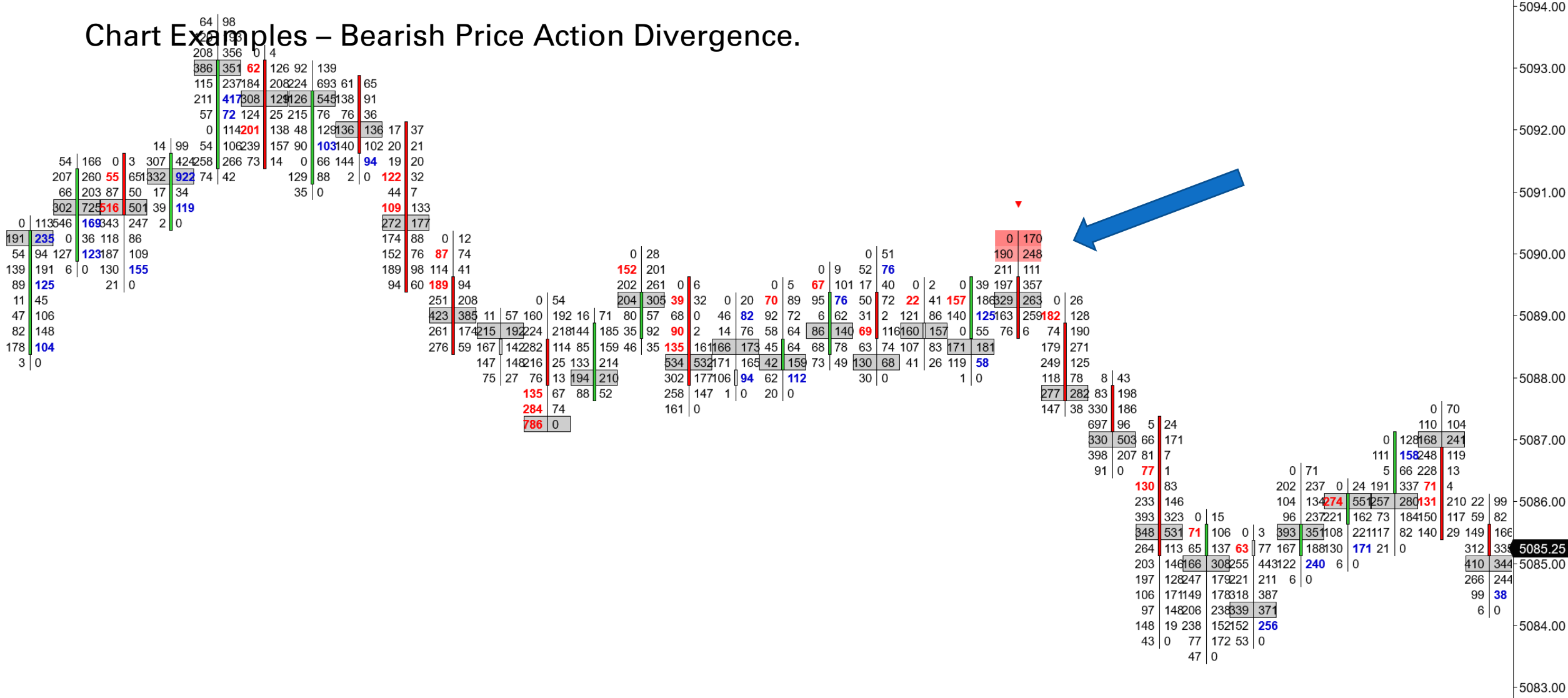
Chart Examples – Bullish Price Action Divergence.



Delta	-60	-93	114	-6	-50	15	-30	-35	73	-54	51	-65	29	-69	39	29	41	-8	33	-6	77	-5	-91	74	210	304	-69	-30	-15	148
Max. Delta	0	23	144	35	62	28	15	25	313	16	61	0	38	6	52	55	41	30	79	36	128	70	7	117	219	342	82	2	5	165
Min. Delta	-73	-176	-3	-59	-59	-11	-40	-53	-13	-62	-19	-119	-8	-70	-3	-18	-5	-10	0	-16	-1	-18	-106	-5	0	-10	-71	-37	-32	0
Cum. Delta	-3211	-3304	-3190	-3196	-3246	-3231	-3261	-3296	-3223	-3277	-3226	-3291	-3262	-3331	-3292	-3263	-3222	-3230	-3197	-3203	-3126	-3131	-3222	-3148	-2938	-2634	-2703	-2733	-2748	-2600
Delta / Volume	-16.57%	-16.01%	34.34%	-1.35%	-11.26%	6.22%	-17.24%	-12.73%	6.61%	-20.93%	25.89%	-21.04%	27.62%	-41.32%	32.77%	12.13%	25.47%	-3.57%	13.25%	-2.80%	17.54%	-1.49%	-29.45%	20.79%	56.76%	35.19%	-10.76%	-14.02%	-10.34%	62.18%
Volume	362	581	332	446	444	241	174	275	1105	258	197	309	105	167	119	239	161	224	249	214	439	335	309	356	370	864	641	214	145	238

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 14:10:00 - 2/26/2024 14:41:00

Chart Examples – Bearish Price Action Divergence.



Delta	-241	-113	705	-390	-120	-173	-463	-554	-49	-1406	231	260	-530	106	176	120	57	-56	56	248	-88	-704	-380	219	347	368	390	460	-339	-15
Max. Delta	16	785	901	74	612	26	35	82	21	124	264	370	23	210	277	167	182	58	118	415	247	159	64	251	351	548	504	460	47	112
Min. Delta	-354	-237	-130	-393	-120	-224	-496	-587	-181	-1427	-30	-11	-721	-13	-28	-2	-39	-56	-76	-47	-106	-974	-675	-293	-72	-2	-44	-42	-361	-235
Cum. Delta	-12.8k	-12.91k	-12.21k	-12.6k	-12.72k	-12.89k	-13.35k	-13.91k	-13.95k	-15.36k	-15.13k	-14.87k	-15.4k	-15.29k	-15.12k	-15k	-14.94k	-15k	-14.94k	-14.69k	-14.78k	-15.48k	-15.65k	-15.3k	-14.93k	-14.54k	-14.08k	-14.42k	-14.43k	
Delta / Volume	-9.02%	-3.41%	18.56%	-19.58%	-3.16%	-14.17%	-23.61%	-20.92%	-4.15%	-48.15%	14.89%	15.31%	-20.05%	9.52%	18.45%	13.19%	6.06%	-6.62%	4.55%	9.61%	-3.72%	-22.21%	-8.63%	7.96%	11.02%	14.44%	20.88%	22.89%	-15.75%	-0.57%
Volume	2673	3309	3799	1992	3798	1221	1961	2648	1181	2920	1551	1698	2644	1114	954	910	941	846	1232	2580	2364	3170	4402	2751	3149	2548	1868	2010	2153	2631

POC Slingshot

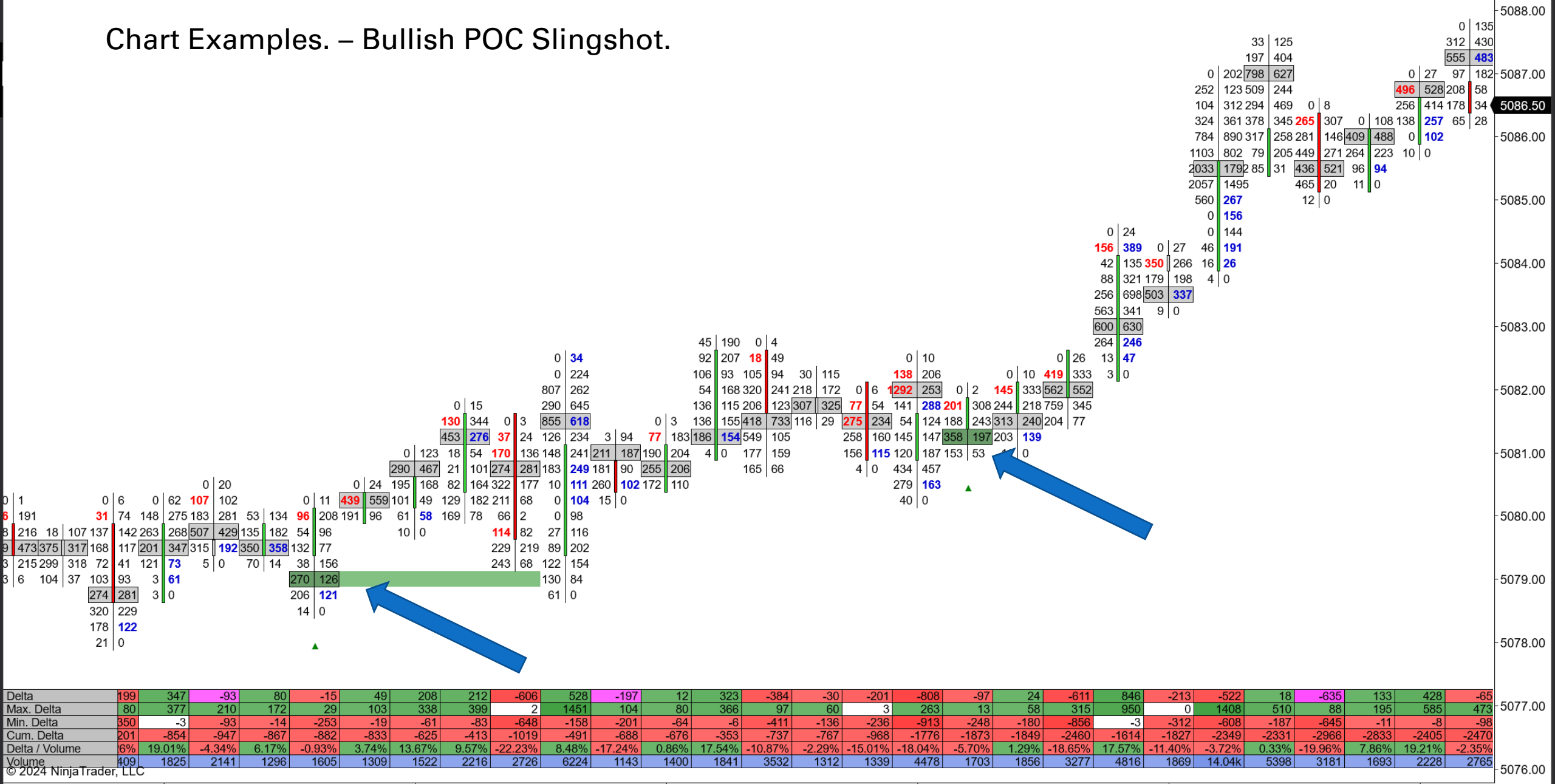
A POC (Point of Control) trade setup.

Bullish POC Slingshot occurs when there are two consecutive green candles and current candle's POC is lower than the previous bar's POC, also a green candle.

Bearish POC Slingshot occurs when there are two consecutive red candles and current candle's POC is higher than the previous bar's POC, also a red candle.

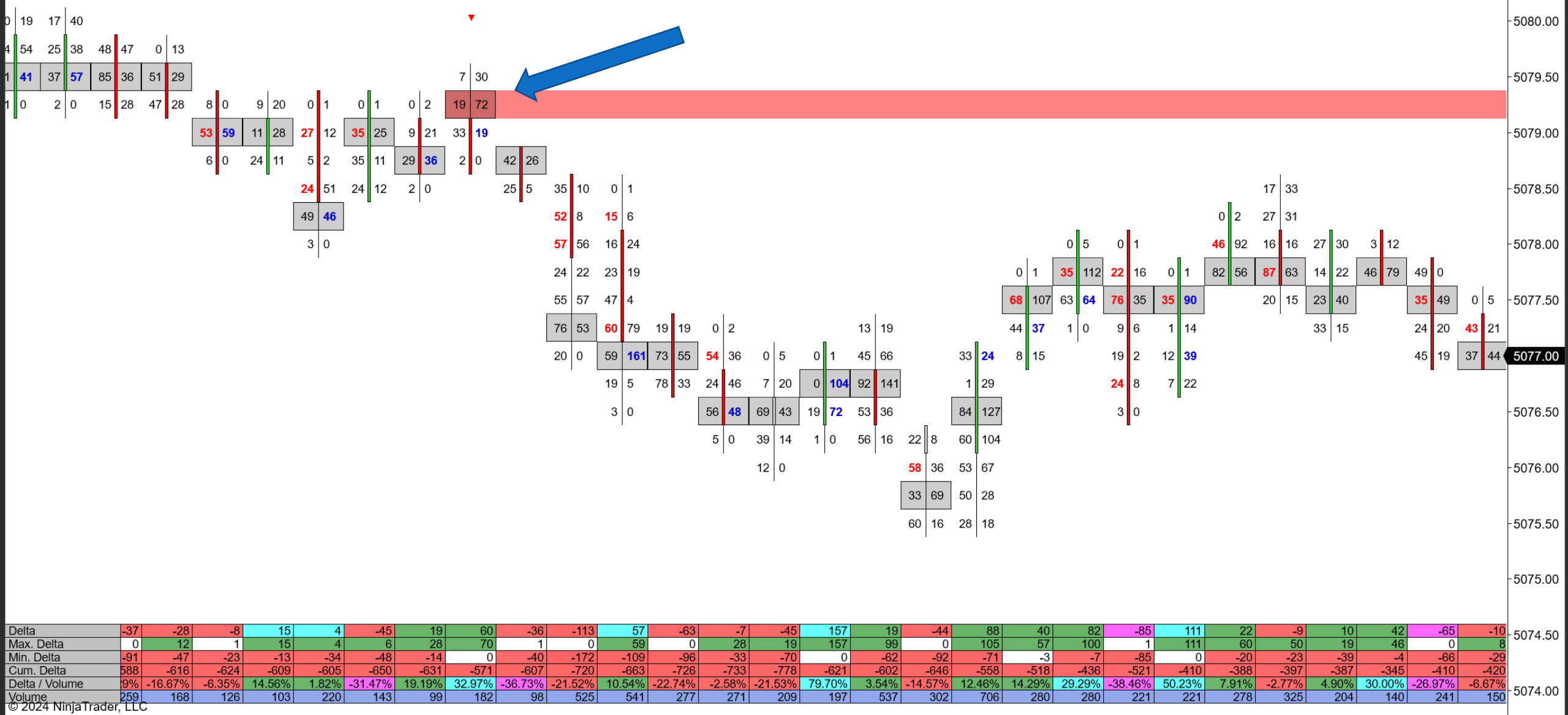
Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 09:37:00 - 2/28/2024 10:06:00

Chart Examples. – Bullish POC Slingshot.



Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 02:42:00 - 2/28/2024 03:11:00

Chart Examples. – Bearish POC Slingshot.

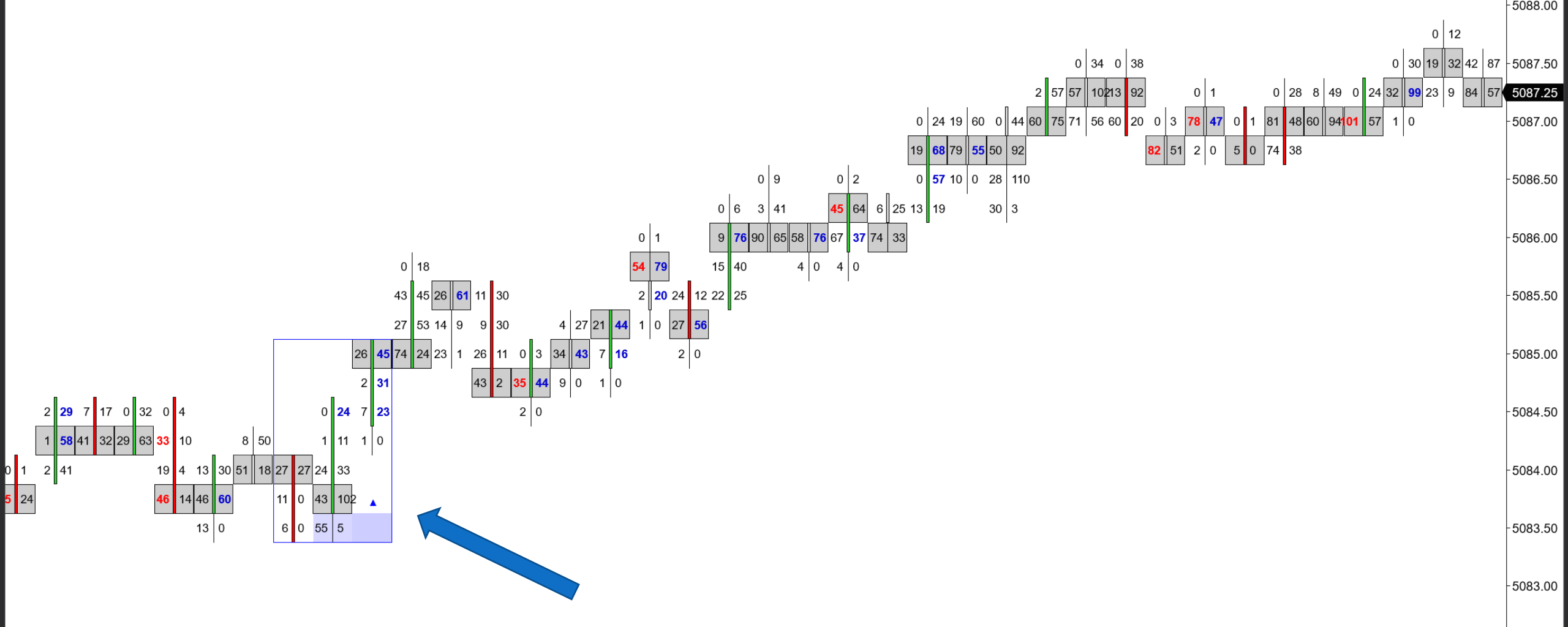


POC Wave.

A POC Wave is a three-bar POC setup. A Bullish POC Wave occurs when there is a red-down candle, followed by a green-up candle with a lower POC than the red-down candle, then followed by another green-up candle with a POC higher than the POC level of the red-down candle. A Bearish POC Wave occurs when there is a green-up candle, followed by a red-down candle with a POC higher than the green-up candle, then followed by another red-down candle with a POC lower than the POC level in the green-up candle.

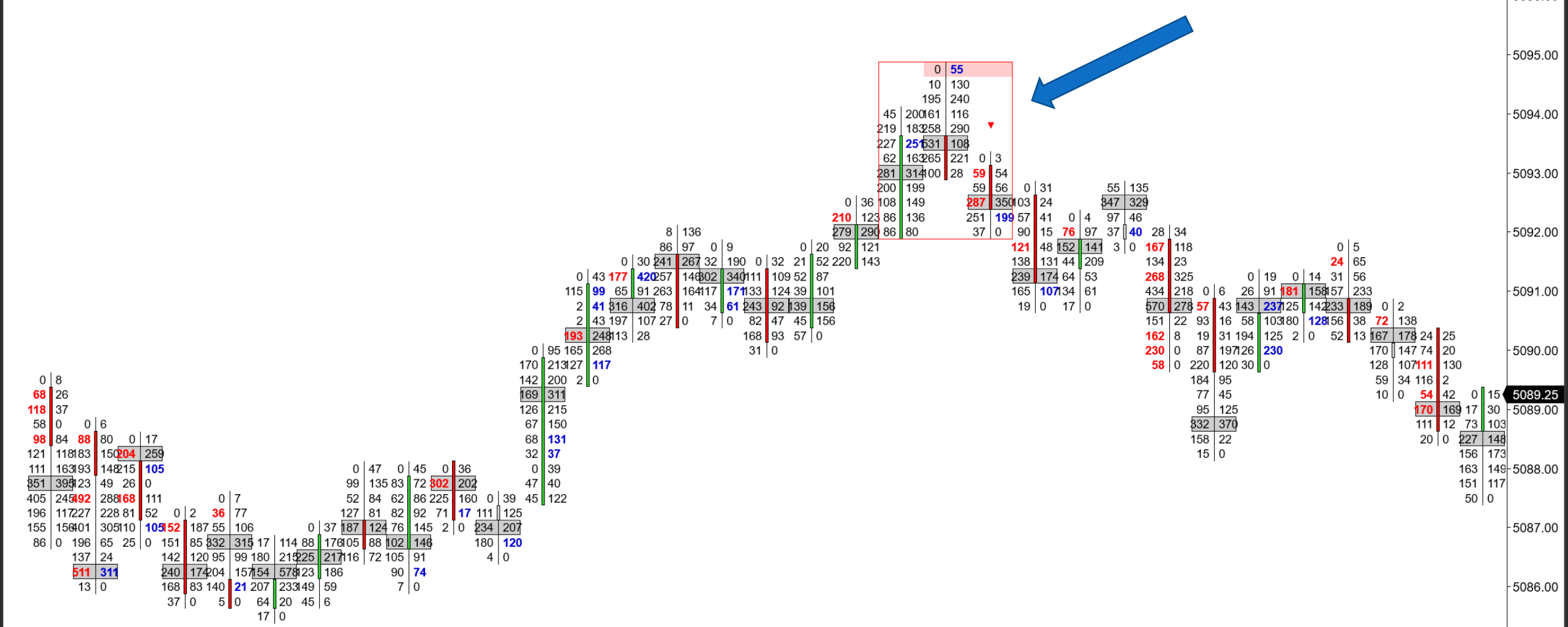
Order Flows Trader (ES 03-24 (1 Minute))
 2/27/2024 05:53:00 - 2/27/2024 06:30:00

Chart Examples – Bullish POC Wave.



Delta	66	-66	18	9	-17	52	63	-4	8	-16	10	23	31	43	15	101	22	14	-13	-22	136	7	141	70	64	77	-28	-32	-4	-41	75	-20	96	11	18
Max. Delta	66	4	34	19	3	61	88	20	23	39	10	33	34	58	16	103	48	34	26	19	142	29	141	71	67	110	0	6	1	36	77	0	97	30	31
Min. Delta	0	-68	0	-27	-17	0	-6	-46	-25	-16	-13	0	-7	0	-32	-3	-13	0	-35	-33	0	-49	-24	-16	0	0	-38	-42	-4	-57	0	-55	0	-22	-22
Cum. Delta	3869	3803	3821	3830	3813	3865	3928	3924	3932	3916	3926	3949	3980	4023	4038	4139	4161	4175	4162	4140	4276	4283	4424	4494	4558	4635	4607	4575	4571	4530	4605	4585	4681	4692	4710
Delta / Volume	3.23%	50.77%	11.11%	7.09%	23.94%	17.45%	46.67%	-1.41%	5.97%	-9.88%	11.90%	19.66%	84.83%	27.39%	12.40%	52.33%	10.58%	10.14%	-5.94%	15.94%	68.00%	3.14%	39.50%	36.08%	20.00%	34.53%	20.59%	25.00%	66.67%	15.24%	35.55%	10.99%	59.26%	11.58%	6.67%
Volume	124	130	162	127	71	298	135	284	134	162	84	117	89	157	121	193	208	138	219	138	200	223	357	194	320	223	136	128	6	269	211	182	162	95	270

Chart Examples – Bearish POC Wave.



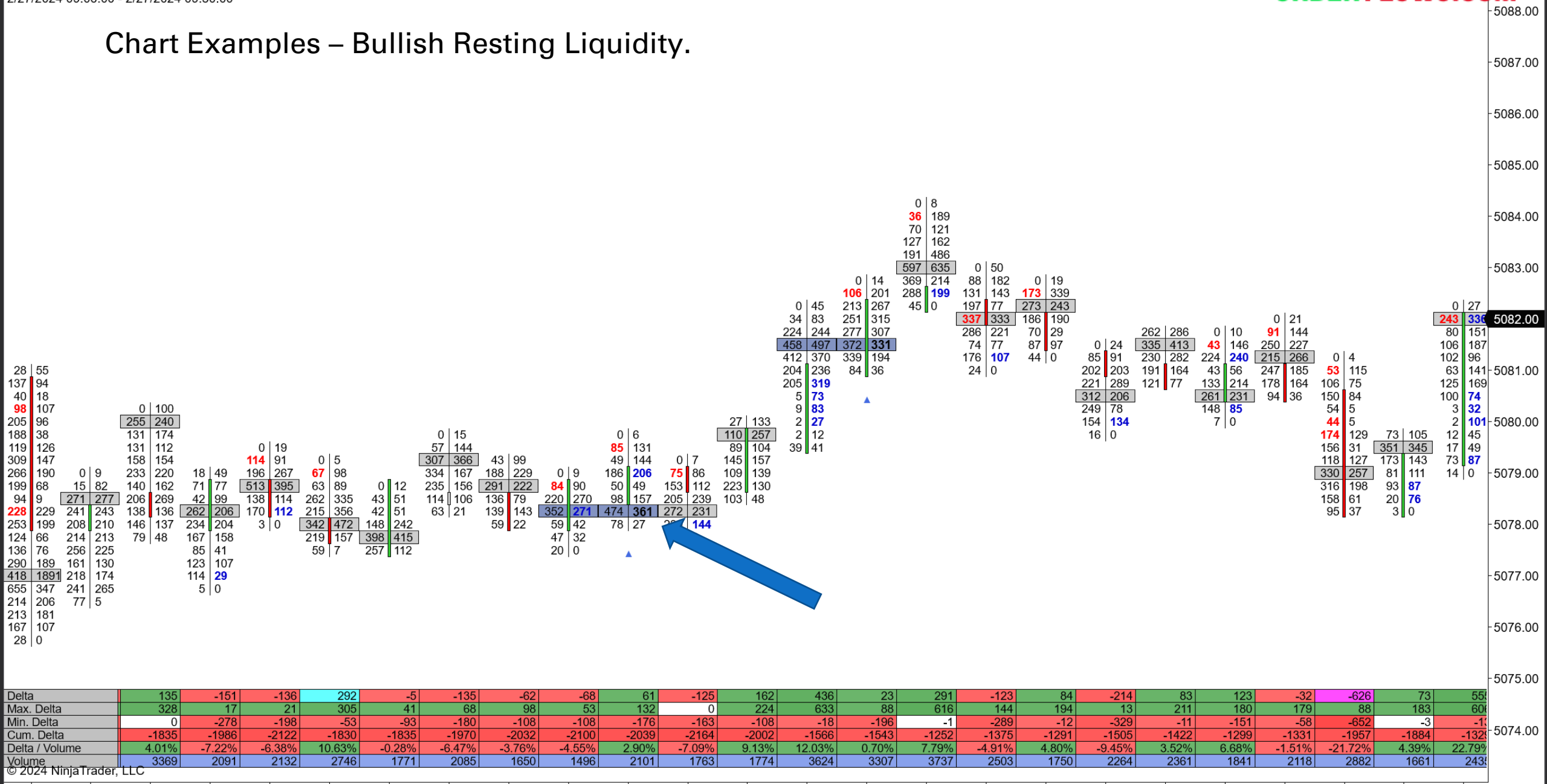
Delta	-180	-239	-85	521	51	-55	144	-185	-38	687	253	210	-139	279	-271	219	-88	361	-332	-31	-361	78	11	-1176	-267	228	-46	-54	0	-280	-102
Max. Delta	49	0	143	652	142	196	158	6	26	753	299	286	180	299	49	238	85	475	218	22	31	212	147	19	0	246	28	124	65	14	0
Min. Delta	-218	-293	-88	-1	-24	-56	-52	-186	-118	0	-2	-68	-139	-6	-301	-22	-106	-43	-347	-80	-453	0	0	-1191	-636	-6	-73	-63	-115	-290	-279
Cum. Delta	-12.31k	-12.55k	-12.63k	-12.11k	-12.06k	-12.12k	-11.97k	-12.16k	-12.2k	-11.51k	-11.26k	-11.05k	-11.18k	-10.91k	-11.18k	-10.96k	-11.05k	-10.68k	-11.02k	-11.05k	-11.41k	-11.33k	-11.32k	-12.5k	-12.76k	-12.53k	-12.58k	-12.63k	-12.63k	-12.91k	-13.02k
Delta / Volume	-12.18%	-15.51%	-5.15%	28.96%	3.89%	-4.18%	10.60%	-18.23%	-3.73%	28.40%	17.27%	10.79%	-7.80%	22.09%	-21.42%	23.68%	-5.81%	12.08%	-12.26%	-2.29%	-24.02%	7.41%	1.01%	-36.43%	-11.09%	16.50%	-4.95%	-4.31%	0.00%	-25.93%	-6.49%
Volume	1478	1541	1649	1799	1311	1317	1358	1015	1020	2419	1465	1946	1781	1263	1265	925	1514	2989	2708	1355	1503	1052	1089	3228	2407	1382	930	1252	1212	1080	1572

Resting Liquidity.

Resting Liquidity is big, strong passive bids and offers in the market that trade which can often act as support or resistance.

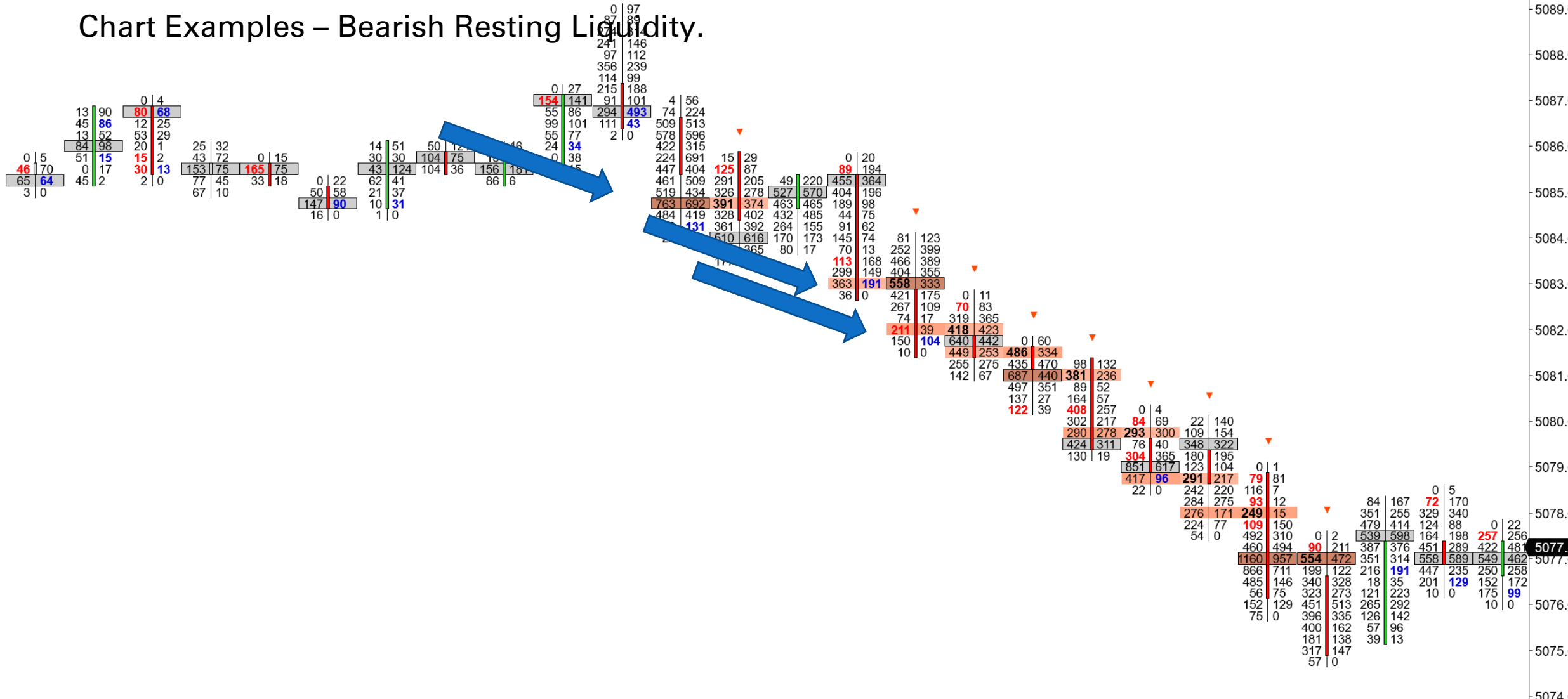
Order Flows Trader (ES 03-24 (1 Minute))
 2/27/2024 09:06:00 - 2/27/2024 09:30:00

Chart Examples – Bullish Resting Liquidity.



Delta	135	-151	-136	292	-5	-135	-62	-68	61	-125	162	436	23	291	-123	84	-214	83	123	-32	-626	73	55
Max. Delta	328	17	21	305	41	68	98	53	132	0	224	633	88	616	144	194	13	211	180	179	88	183	60
Min. Delta	0	-278	-198	-53	-93	-180	-108	-108	-176	-163	-108	-18	-196	-1	-289	-12	-329	-11	-151	-58	-652	-3	-1
Cum. Delta	-1835	-1986	-2122	-1830	-1835	-1970	-2032	-2100	-2039	-2164	-2002	-1566	-1543	-1252	-1375	-1291	-1505	-1422	-1299	-1331	-1957	-1884	-132
Delta / Volume	4.01%	-7.22%	-6.38%	10.63%	-0.28%	-6.47%	-3.76%	-4.55%	2.90%	-7.09%	9.13%	12.03%	0.70%	7.79%	-4.91%	4.80%	-9.45%	3.52%	6.68%	-1.51%	-21.72%	4.39%	22.79%
Volume	3369	2091	2132	2746	1771	2085	1650	1496	2101	1763	1774	3624	3307	3737	2503	1750	2264	2361	1841	2118	2882	1661	243

Chart Examples – Bearish Resting Liquidity.



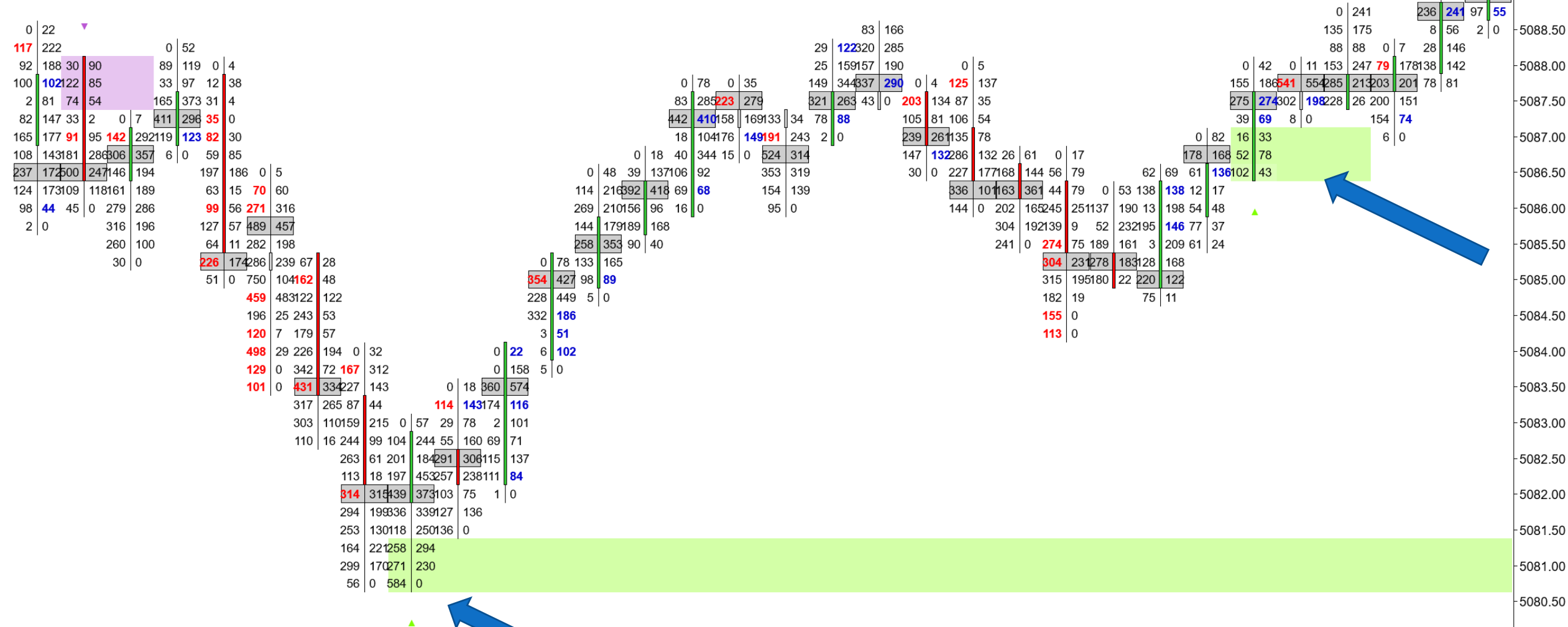
Delta	109	-70	-131	-90	-43	133	-26	4	92	39	255	-385	100	-694	-851	-374	-643	-727	-556	-278	-1304	-605	83	-313	-65
Max. Delta	118	16	40	2	0	141	68	26	154	504	669	16	126	51	45	5	26	37	88	26	40	141	426	135	146
Min. Delta	-43	-74	-131	-90	-87	-6	-35	-67	-12	-301	-22	-692	-135	-699	-880	-522	-695	-749	-566	-462	-1304	-667	-29	-425	-162
Cum. Delta	5057	4987	4856	4766	4723	4856	4830	4834	4926	4965	5220	4835	4935	4241	3390	5016	2373	1646	1090	812	-492	-1097	-1014	-1327	-1392
Delta / Volume	84%	-19.77%	-21.87%	-29.41%	-11.23%	26.87%	-5.31%	0.73%	9.73%	1.03%	2.63%	-6.48%	2.46%	-17.79%	-17.24%	-8.88%	-15.74%	-18.91%	-15.72%	-6.90%	-17.43%	-10.06%	1.35%	-7.12%	-1.82%
Volume	611	354	599	306	383	495	490	550	946	3803	9713	5939	4070	3902	4937	4212	4085	3845	3538	4028	7480	6011	6149	4399	3565

Retail Suck.

A Retail Suck occurs when there is heavy volume on the bottom bid side of the bar that decreases on the way up or heavy volume on the top offer side that decreases on the way down. A sign of absorption as traders are being “sucked” in by strong passive traders.

Order Flows Trader (ES 03-24 (1 Minute))
2/26/2024 12:29:00 - 2/26/2024 13:00:00

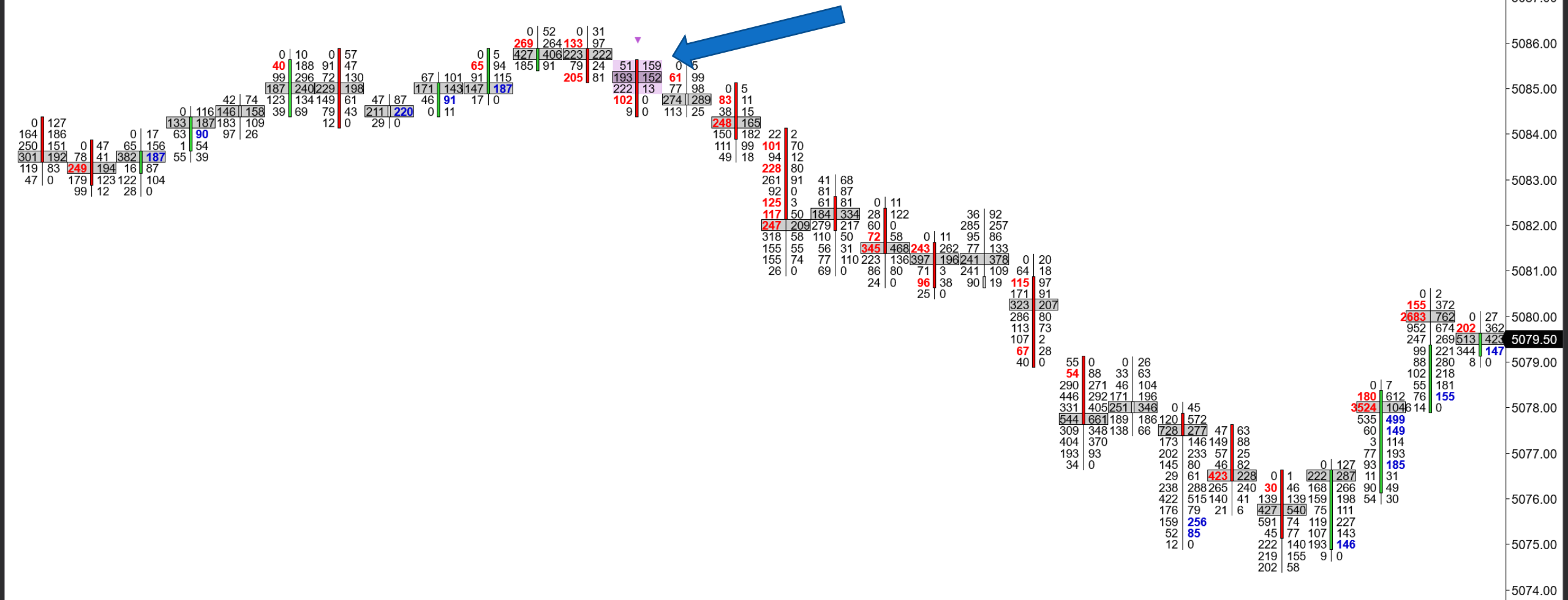
Chart Examples – Bullish Retail Suck.



Delta	-19	237	-386	-1728	-1203	-681	-84	42	365	239	11	607	60	-401	372	-9	-112	-727	-181	-872	5	227	69	86	-88	101	-31	409	-42
Max. Delta	71	300	32	250	0	183	16	214	431	504	114	658	61	0	509	270	0	2	27	108	155	336	83	142	116	421	70	462	52
Min. Delta	-372	0	-398	-1892	-1337	-817	-688	-155	-22	-55	-69	-12	-90	-437	-1	-56	-252	-727	-443	-1007	-138	-211	-136	-63	-92	-58	-179	-74	-43
Cum. Delta	-7898	-7661	-8047	-9775	-10.98k	-11.66k	-11.74k	-11.7k	-11.27k	-10.91k	-10.7k	-10.66k	-10.05k	-9988	-10.39k	-10.02k	-10.03k	-10.14k	-10.87k	-11.05k	-11.92k	-11.91k	-11.69k	-11.62k	-11.53k	-11.62k	-11.52k	-11.55k	-11.14k
Delta / Volume	-0.58%	12.59%	-22.63%	-31.00%	-31.65%	-14.81%	-1.70%	1.85%	20.57%	16.43%	10.48%	0.63%	28.17%	4.98%	-16.05%	23.54%	-0.48%	-8.38%	-33.58%	-8.93%	-31.34%	0.30%	11.98%	7.23%	6.30%	-5.45%	5.38%	-2.47%	25.33%
Volume	3261	1883	1706	5574	3801	4599	4932	2266	2095	2221	2281	1743	2155	1204	2499	1580	1871	1336	2165	2027	2782	1677	1895	955	1364	1614	1879	1253	1615

Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 12:51:00 - 2/28/2024 13:20:00

Chart Examples – Bearish Retail Suck.



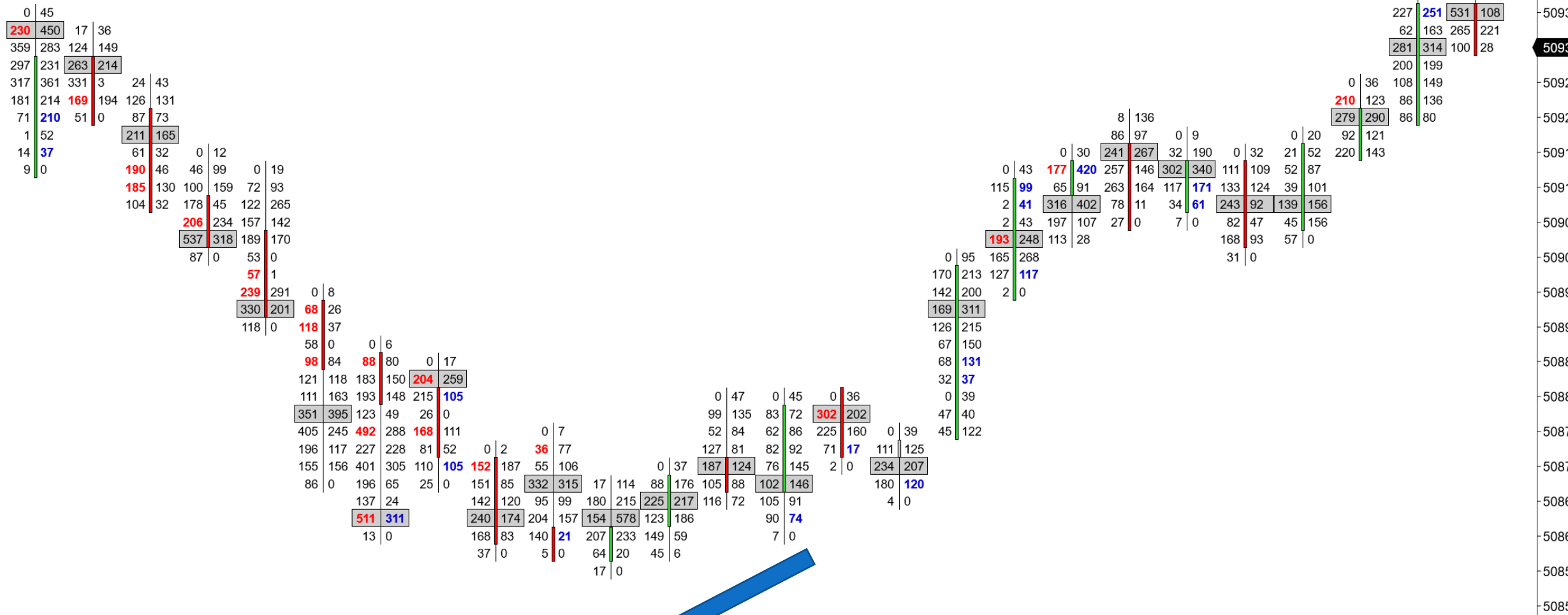
Delta	-62	234	-101	449	-96	20	62	81	-68	-185	-253	-9	-184	-1237	20	37	-322	9	-670	-132	159	181	-375	-645	453	-1712	-1337	-108
Max. Delta	141	281	64	483	90	56	117	102	168	64	99	126	3	0	190	87	0	507	0	31	273	234	13	1	497	672	1178	192
Min. Delta	-86	-43	-127	0	-106	0	0	-13	-81	-196	-253	-50	-341	-1324	-201	-135	-348	-2	-670	-557	-43	-565	-404	-748	-46	-2211	-1464	-109
Cum. Delta	-2718	-2484	-2585	-2136	-2232	-2212	-2150	-2069	-2137	-2322	-2575	-2584	-2768	-4005	-3985	-3948	-4270	-4261	-4931	-5063	-4904	-4723	-5098	-5743	-5290	-7002	-8339	-8447
Delta / Volume	-5.33%	31.71%	-12.10%	31.51%	-8.22%	3.37%	9.84%	11.23%	-4.01%	-16.89%	-28.08%	-0.86%	-15.67%	-46.77%	1.03%	2.16%	-23.99%	0.42%	-35.23%	-2.54%	8.76%	3.55%	-19.52%	-20.77%	17.72%	-22.70%	-17.58%	-5.33%
Volume	1164	738	835	1425	1168	594	630	721	1694	1095	901	1041	1174	2645	1936	1713	1342	2139	1902	5188	1815	5093	1921	3105	2557	7542	7605	2026

Small Min/Max Delta.

When the Min or Max Delta is between 0 and 3 (3 is the default setting, which you can adjust) meaning there is very small Max Delta or very small Min Delta in a bar, the Max or Min Delta field will be colors. Max Delta indicates how strong positive delta was in a bar and Min Delta indicates how strong negative delta was in a bar. When a bar has very little Max Delta that means aggressive buyers never had control of the bar. When a bar has very little or no Min Delta that means sellers never had control of the bar.

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 13:07:00 - 2/26/2024 13:32:00

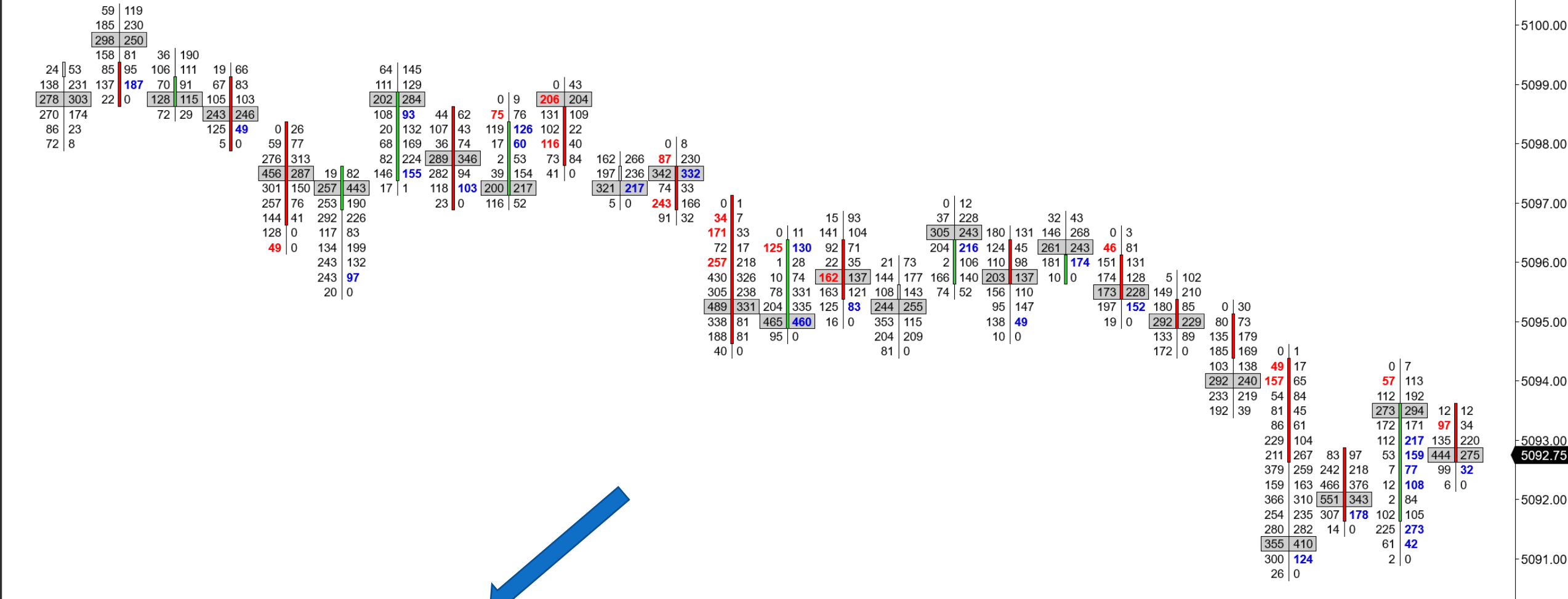
Orderflows Trader 7 – Chart Examples – Bullish Small Min/Max Delta.



Delta	-359	-336	-287	-155	-418	-910	-180	-239	-85	521	142	-55	144	-185	-38	687	253	210	-139	279	-271	219	-88	361	-332
Max. Delta	38	68	134	257	7	3	49	0	143	652	142	196	158	6	26	753	299	286	180	299	49	238	85	475	218
Min. Delta	-409	-336	-326	-171	-820	-1276	-218	-293	-88	-1	-24	-56	-52	-186	-118	0	-2	-68	-139	-6	-301	-22	-106	-43	-347
Cum. Delta	0.02k	-10.36k	-10.65k	-10.8k	-11.22k	-12.13k	-12.31k	-12.55k	-12.63k	-12.11k	-12.06k	-12.12k	-11.97k	-12.16k	-12.2k	-11.51k	-11.26k	-11.05k	-11.18k	-10.91k	-11.18k	-10.96k	-11.05k	-10.68k	-11.02k
Delta / Volume	15%	-20.49%	-14.20%	-6.15%	-13.41%	-21.57%	-12.18%	-15.51%	-5.15%	28.96%	3.89%	-4.18%	10.60%	-18.23%	-3.73%	28.40%	17.27%	10.79%	-7.80%	22.09%	-21.42%	23.68%	-5.81%	12.08%	-12.26%
Volume	1551	1640	2021	2519	3116	4218	1478	1541	1649	1799	1311	1317	1358	1015	1020	2419	1465	1946	1781	1263	1265	925	1514	2989	2708

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 09:46:00 - 2/26/2024 10:11:00

Orderflows Trader 7 – Chart Examples – Bearish Small Min/Max Delta.



Delta	18	124	-17	-700	-126	514	-177	179	-167	34	-36	-991	391	-92	-183	209	-299	98	-37	-216	-133	-559	-451	652	-220
Max. Delta	200	218	91	26	147	635	0	258	73	46	179	1	433	128	75	263	13	131	53	49	21	0	0	775	0
Min. Delta	-55	-27	-28	-778	-437	-6	-234	-52	-219	-85	-62	-1048	-27	-153	-300	-46	-416	-10	-156	-349	-409	-1072	-476	-142	-278
Cum. Delta	783	907	890	190	64	578	401	580	413	447	411	-580	-189	-281	-464	-255	-554	-456	-493	-709	-842	-1401	-1852	-1200	-1420
Delta / Volume	94%	13.08%	-1.53%	-26.52%	-4.16%	23.91%	-10.92%	13.61%	-14.26%	2.42%	-2.20%	-27.10%	16.66%	-6.67%	-8.60%	11.71%	-17.25%	7.22%	-2.49%	-13.12%	-5.77%	-10.33%	-15.69%	21.50%	-16.11%
Volume	1906	948	1111	2640	3030	2150	1621	1315	1171	1404	1638	3657	2347	1380	2127	1785	1733	1358	1483	1646	2307	5413	2875	3032	1366

Stacked Imbalance.

A Stacked Imbalance is when there are 3 (you can adjust it) or more imbalances stacked on top of each other in a bar.

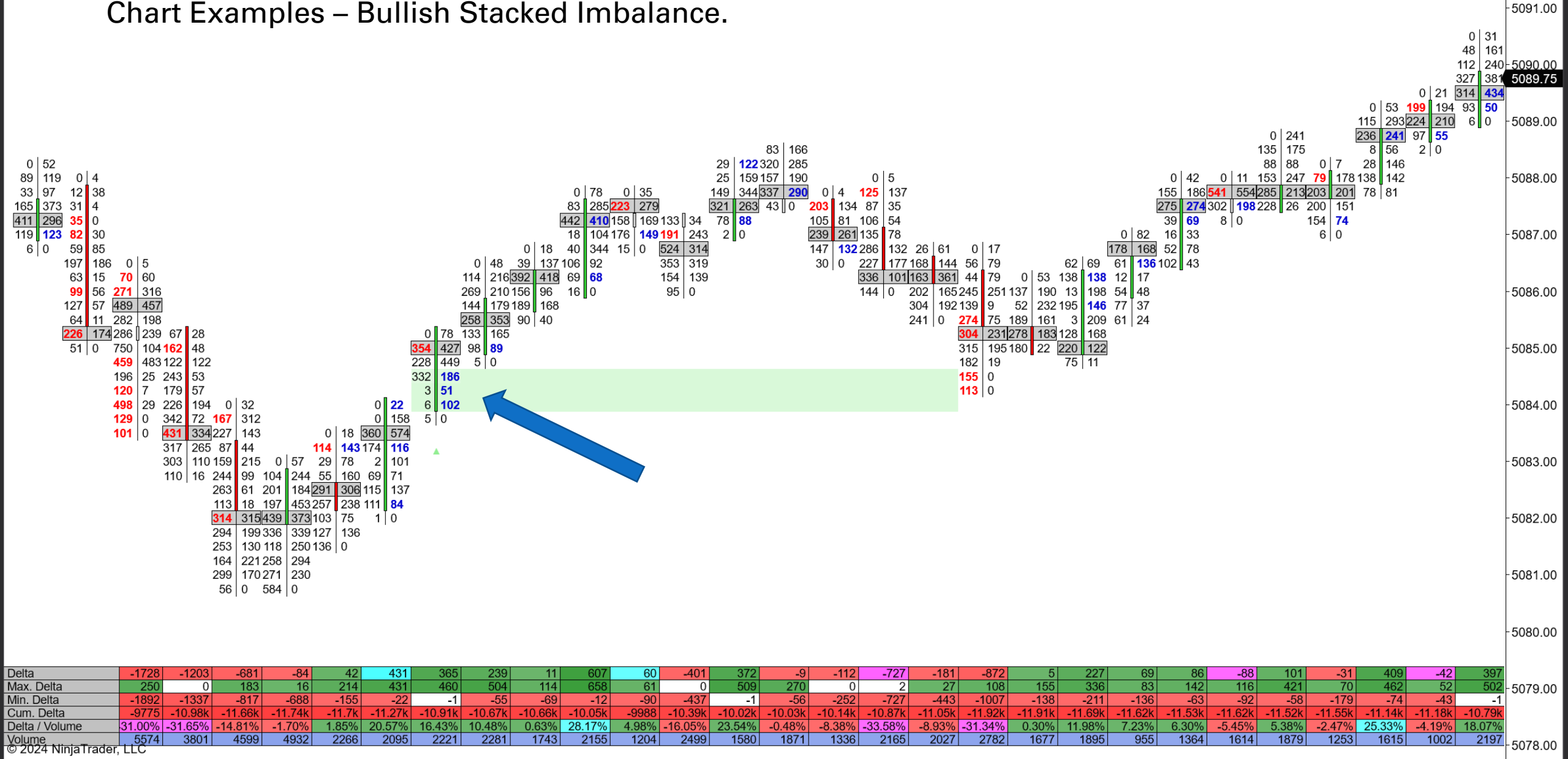
A Bullish Stacked Imbalance (Stacked Buying Imbalance) occurs when there are 3 or more buying imbalances in a green up candle.

A Bearish Stacked Imbalance (Stacked Selling Imbalance) occurs when there are 3 or more selling imbalances in a red down candle.

When combining with other aspects of order flow, I suggest testing out a value of 2 stacked imbalances.

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 12:32:00 - 2/26/2024 13:01:00

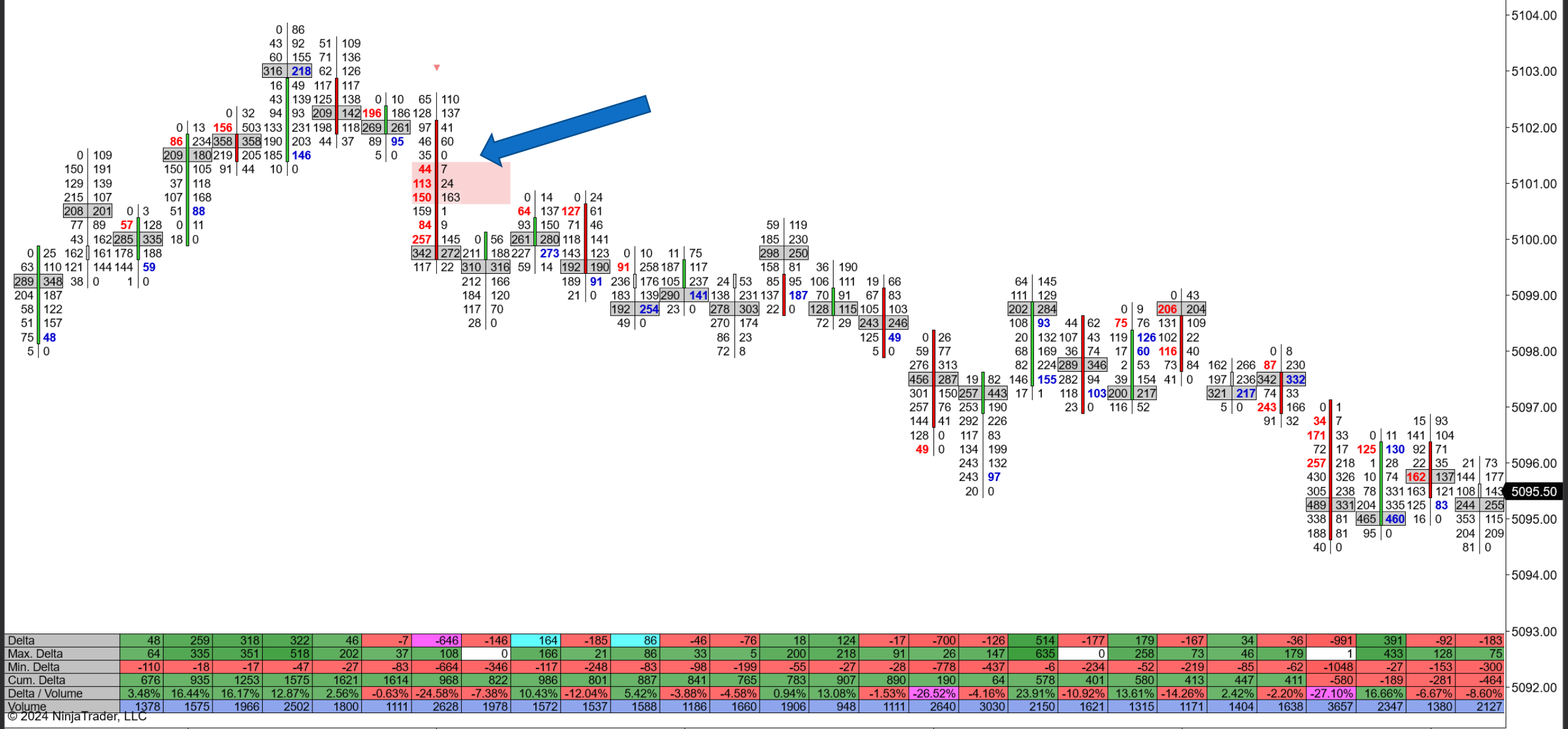
Chart Examples – Bullish Stacked Imbalance.



Delta	-1728	-1203	-681	-84	42	431	365	239	11	607	60	-401	372	-9	-112	-727	-181	-872	5	227	69	86	-88	101	-31	409	-42	397
Max. Delta	250	0	183	16	214	431	460	504	114	658	61	0	509	270	0	2	27	108	155	336	83	142	116	421	70	462	52	502
Min. Delta	-1892	-1337	-817	-688	-155	-22	-1	-55	-69	-12	-90	-437	-1	-56	-252	-727	-443	-1007	-138	-211	-136	-63	-92	-58	-179	-74	-43	-1
Cum. Delta	-9775	-10.98k	-11.66k	-11.74k	-11.7k	-11.27k	-10.91k	-10.67k	-10.66k	-10.05k	-9988	-10.39k	-10.02k	-10.03k	-10.14k	-10.87k	-11.05k	-11.92k	-11.91k	-11.69k	-11.62k	-11.53k	-11.62k	-11.52k	-11.55k	-11.14k	-11.18k	-10.79k
Delta / Volume	31.00%	-31.65%	-14.81%	-1.70%	1.85%	20.57%	16.43%	10.48%	0.63%	28.17%	4.98%	-16.05%	23.54%	-0.48%	-8.38%	-33.58%	-8.93%	-31.34%	0.30%	11.98%	7.23%	6.30%	-5.45%	5.38%	-2.47%	25.33%	-4.19%	18.07%
Volume	5574	3801	4599	4932	2266	2095	2221	2281	1743	2155	1204	2499	1580	1871	1336	2165	2027	2782	1677	1895	955	1364	1614	1879	1253	1615	1002	2197

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 09:32:00 - 2/26/2024 10:01:00

Chart Examples – Bearish Stacked Imbalance.

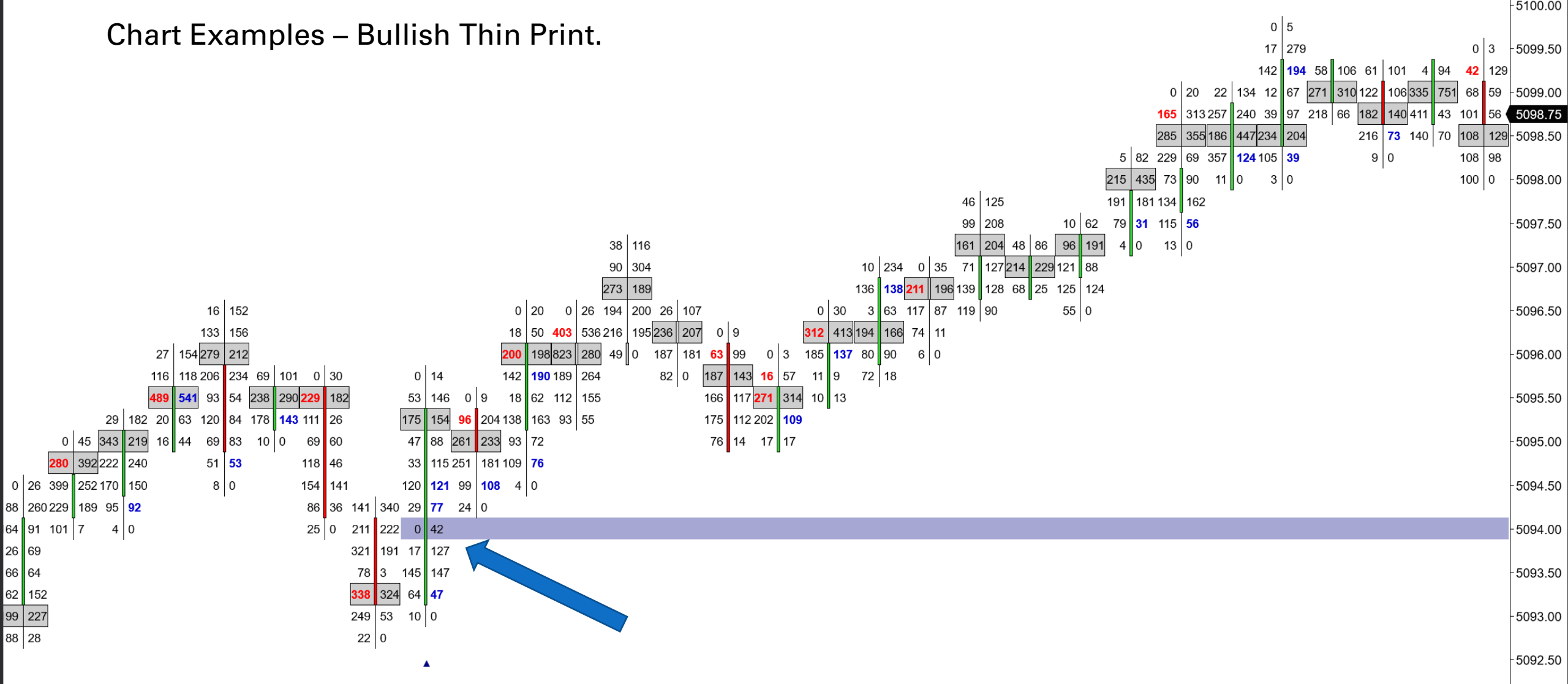


Thin Prints.

Thin Prints in a bar is a sign of momentum. What is happening is there is very little counter trade in the two-way auction. Similar to a Market Sweep, the difference being a bar can exhibit several thin prints spread out in a bar, while a Market Sweep is looking for activity over a consecutive range.

Thin Prints exist in most markets. However, if you are trading a market with thin volume you will see a lot of Thin Prints simply because there is little volume trading.

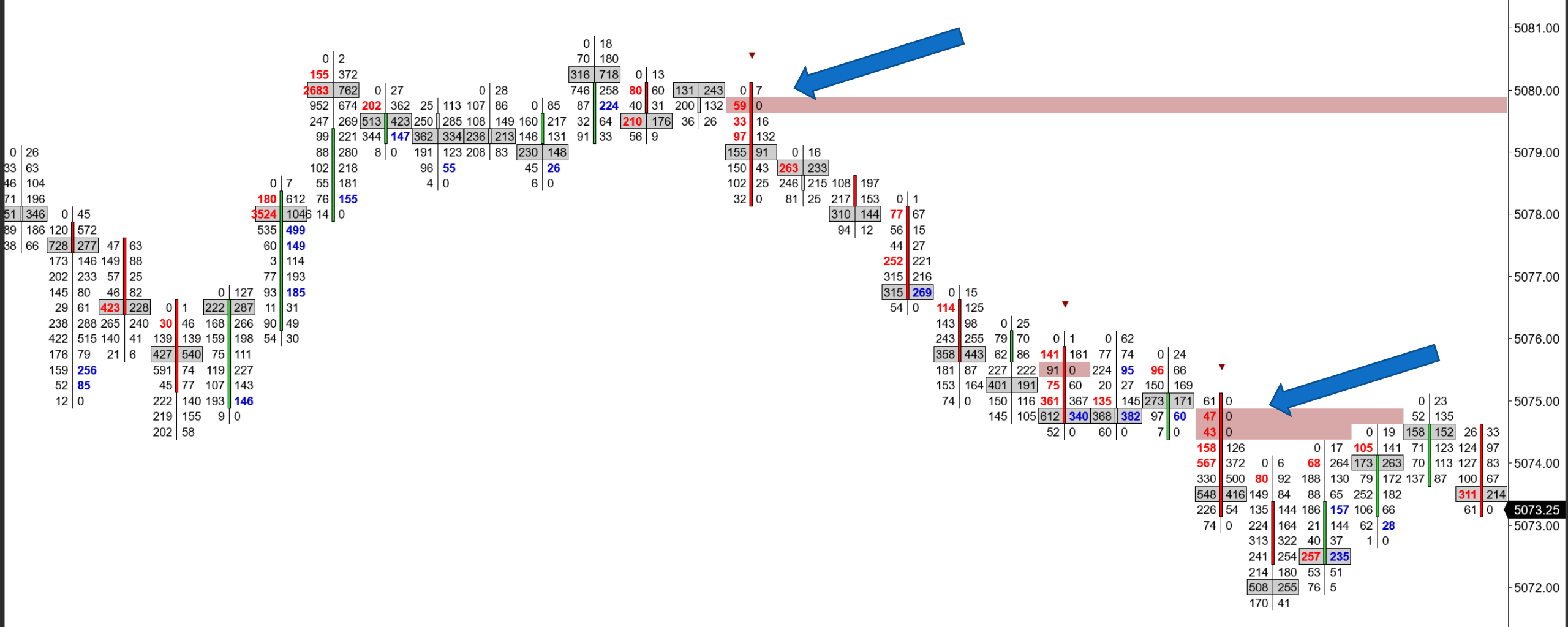
Chart Examples – Bullish Thin Print.



Delta	20	252	53	39	-271	-227	385	4	109	-304	144	-36	-173	-6	84	214	-79	247	10	58	235	51	112	333	-65	-170	68	-53
Max. Delta	220	362	272	86	15	106	472	58	168	173	320	55	0	77	151	300	0	399	69	61	322	308	227	374	55	64	363	87
Min. Delta	-39	0	-53	-40	-293	-250	-9	-100	-58	-380	-9	-76	-173	-34	-9	-98	-103	-99	-32	-94	-1	-97	-1	-156	-197	-266	-84	-134
Cum. Delta	2105	-1853	-1800	-1761	-2032	-2259	-1874	-1870	-1761	-2065	-1921	-1957	-2130	-2136	-2052	-1838	-1917	-1670	-1660	-1602	-1367	-1316	-1204	-871	-936	-1106	-1038	-1091
Delta / Volume	15%	15.87%	2.65%	3.79%	-20.64%	-9.11%	21.74%	0.27%	7.02%	-10.35%	7.73%	-3.51%	-14.90%	-0.60%	7.50%	17.77%	-10.72%	16.28%	1.49%	6.65%	19.22%	2.45%	6.30%	23.17%	-6.32%	-16.83%	3.68%	-5.29%
Volume	1746	1588	2003	1029	1313	2493	1771	1466	1553	2936	1864	1026	1161	1006	1120	1204	737	1517	670	872	1223	2079	1778	1437	1029	1010	1848	1001

Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 13:13:00 - 2/28/2024 13:41:00

Chart Examples – Bearish Thin Prints.



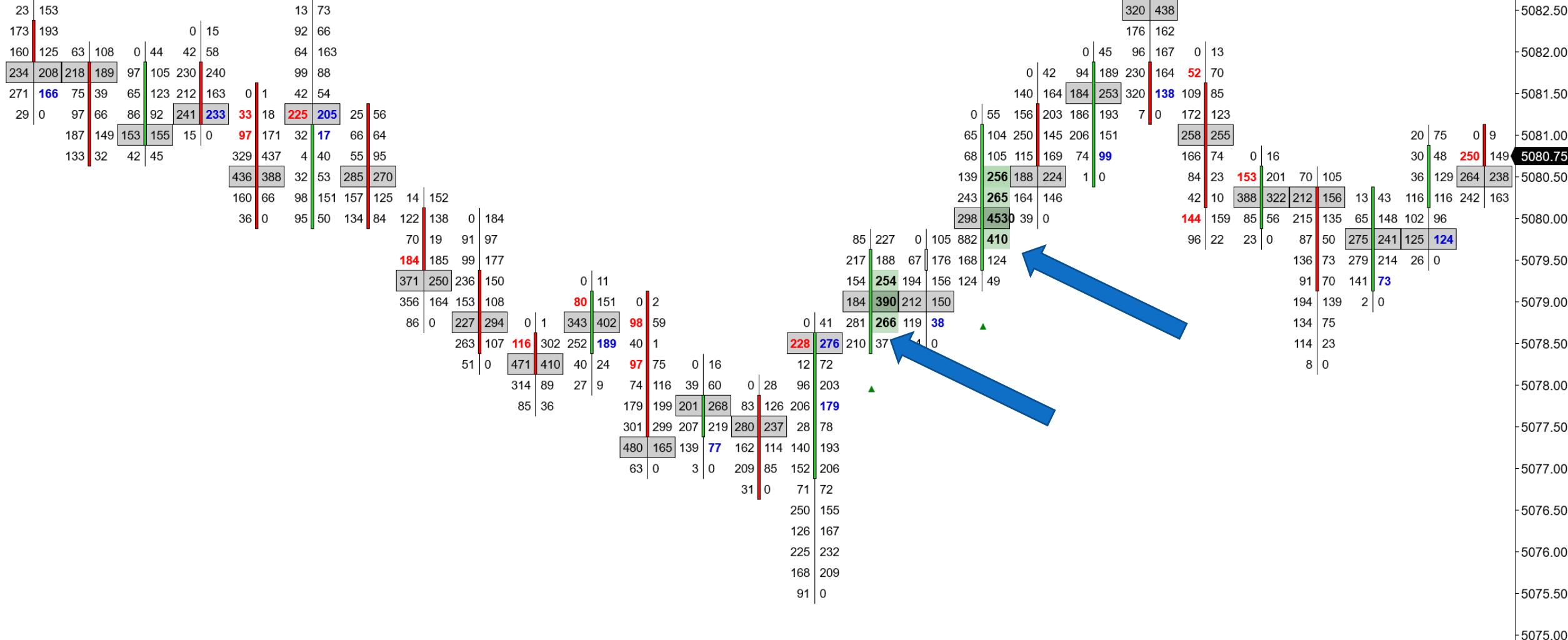
Delta	-375	-645	453	-1712	-1337	-108	-18	-100	20	153	-97	34	-314	-101	-223	-297	-79	-249	-403	-99	-133	-586	-492	128	93	145	-255
Max. Delta	13	1	497	672	1178	192	94	18	35	699	20	125	7	38	35	16	68	0	27	80	39	0	62	322	103	195	2
Min. Delta	-404	-748	-46	-2211	-1464	-109	-191	-169	-116	-52	-136	0	-314	-101	-250	-320	-229	-313	-445	-153	-194	-704	-712	-190	-142	-76	-267
Cum. Delta	-5098	-5743	-5290	-7002	-8339	-8447	-8465	-8565	-8545	-8392	-8489	-8455	-8769	-8870	-9093	-9390	-9469	-9718	-10.12k	-10.22k	-10.35k	-10.94k	-11.43k	-11.3k	-11.21k	-11.07k	-11.32k
Delta / Volume	.52%	-20.77%	17.72%	-22.70%	-17.58%	-5.33%	-0.98%	-8.21%	1.68%	5.39%	-14.37%	4.43%	-33.33%	-9.36%	-18.06%	-15.40%	-3.22%	-13.25%	-17.82%	-5.93%	-11.95%	-16.64%	-13.76%	6.15%	5.64%	12.93%	-20.51%
Volume	1921	3105	2557	7542	7605	2026	1838	1218	1194	2837	675	768	942	1079	1235	1929	2453	1879	2261	1669	1113	3522	3576	2082	1649	1121	1243

Vertical Liquidity.

Vertical Liquidity occurs when there is heavier than normal volume being traded on the bid or offer over consecutive levels.

Order Flows Trader (ES 03-24 (1 Minute))
 2/27/2024 09:32:00 - 2/27/2024 09:58:00

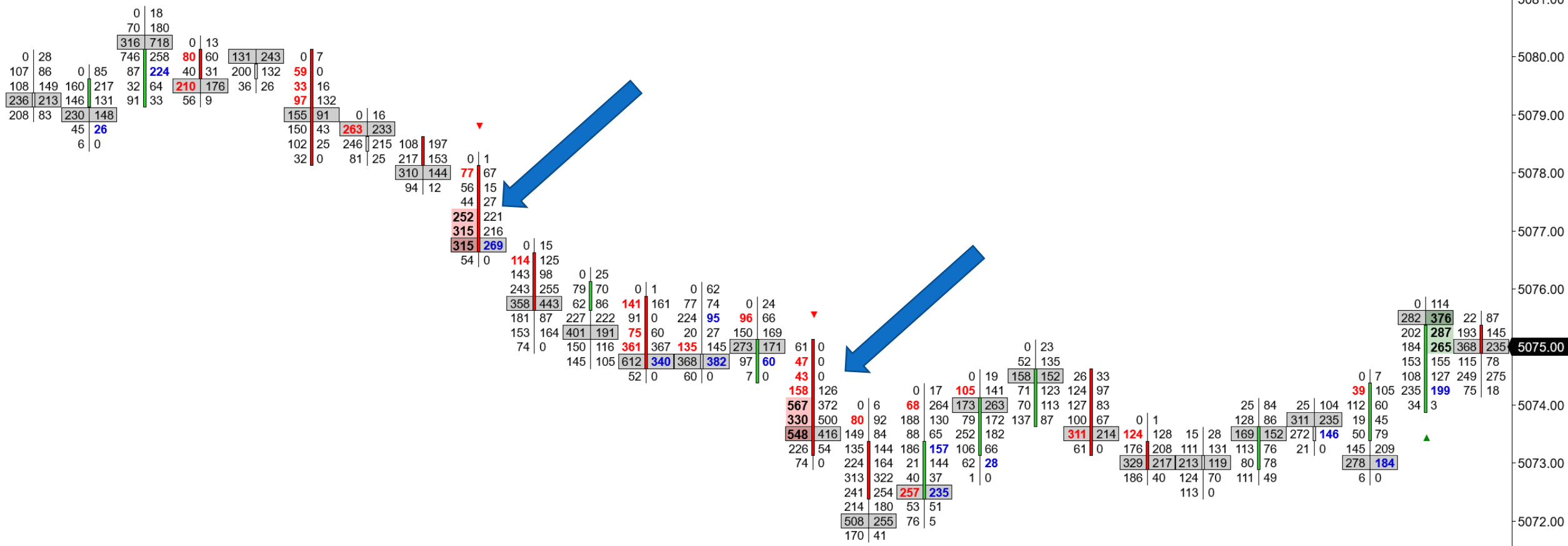
Chart Examples – Bullish Vertical Liquidity.



Delta	90	121	-31	-10	164	-28	-295	-3	-148	44	-416	51	-175	290	231	29	3911	41	185	-9	-289	-54	-435	-56	133	-197
Max. Delta	70	148	72	57	221	84	154	247	40	106	2	115	55	302	382	194	4253	144	230	345	34	33	25	35	166	4
Min. Delta	203	-18	-149	-109	-36	-48	-314	-73	-148	-33	-485	-22	-175	-420	-93	0	0	-119	-5	-38	-353	-84	-499	-108	-3	-246
Cum. Delta	187	-1366	-1397	-1407	-1243	-1271	-1566	-1717	-1673	-2089	-2038	-2213	-1923	-1692	-1663	2248	2289	2474	2465	2176	2122	2248	1687	1631	1764	1567
Delta / Volume	1%	12.02%	-2.14%	-0.46%	9.34%	-1.98%	-13.97%	-0.13%	-8.11%	2.88%	-18.51%	4.15%	-12.92%	7.48%	9.27%	2.38%	49.60%	1.91%	11.04%	-0.37%	-14.77%	-4.34%	-20.84%	-3.75%	12.75%	-14.98%
Volume	856	1007	1449	2172	1756	1416	2111	2237	1824	1528	2248	1229	1355	3876	2493	1221	7885	2145	1675	2457	1957	1244	2087	1494	1043	1315

Order Flows Trader (ES 03-24 (1 Minute))
 2/28/2024 13:22:00 - 2/28/2024 13:48:00

Chart Examples – Bearish Vertical Liquidity.



Delta	20	153	-97	34	-314	-101	-223	-297	-79	-249	-403	-99	-133	-586	-492	128	93	145	-255	-221	-228	-101	-144	40	328	-184
Max. Delta	35	699	20	125	7	38	35	16	68	0	27	80	39	0	62	322	103	195	2	0	25	57	29	93	362	0
Min. Delta	116	-52	-136	0	-314	-101	-250	-320	-229	-313	-445	-153	-194	-704	-712	-190	-142	-76	-267	-252	-228	-113	-158	-146	-58	-266
Cum. Delta	45	-8392	-8489	-8455	-8769	-8870	-9093	-9390	-9469	-9718	-10.12k	-10.22k	-10.35k	-10.94k	-11.43k	-11.3k	-11.21k	-11.07k	-11.32k	-11.54k	-11.77k	-11.87k	-12.01k	-11.97k	-11.65k	-11.83k
Delta / Volume	8%	5.39%	-14.37%	4.43%	-33.33%	-9.36%	-18.06%	-15.40%	-3.22%	-13.25%	-17.82%	-5.93%	-11.95%	-16.64%	-13.76%	6.15%	5.64%	12.93%	-20.51%	-15.68%	-24.68%	-8.77%	-12.93%	2.99%	12.04%	-9.89%
Volume	194	2837	675	768	942	1079	1235	1929	2453	1879	2261	1669	1113	3522	3576	2082	1649	1121	1243	1409	924	1151	1114	1338	2724	1860

Volume Decline (sequential decline)

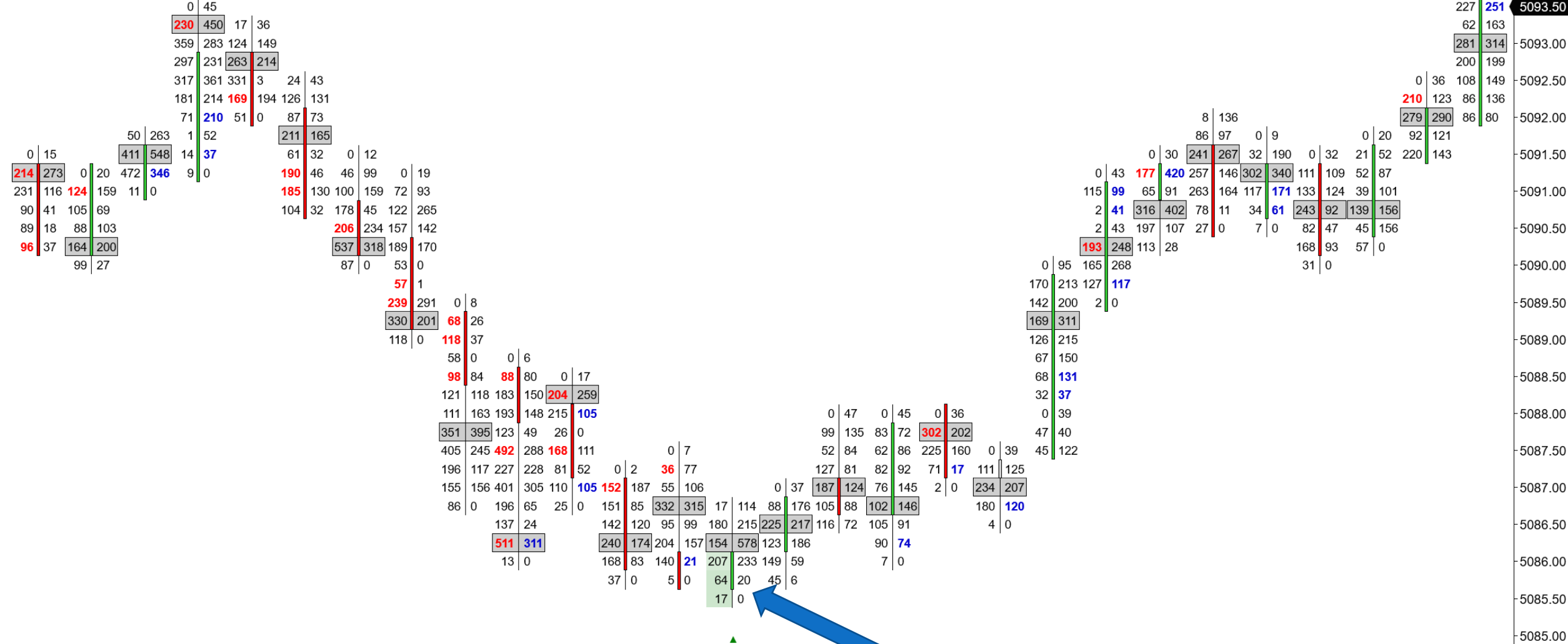
Volume Decline occurs when volume being sold into the bid declines of bought from the offer declines.

Bullish Volume Decline occurs in green-up candles when the volume being sold into the bottom bid side of the bar decline from the 3rd price level to the 2nd price level to the 1st price level. Aggressive sellers are getting weaker in pushing the market lower.

Bearish Volume Decline occurs in red-down candles when the volume being bought from the offer side declines from the 3rd price level to the 2nd price level to the 1st price level. Aggressive buyers are getting weaker in pushing the market higher.

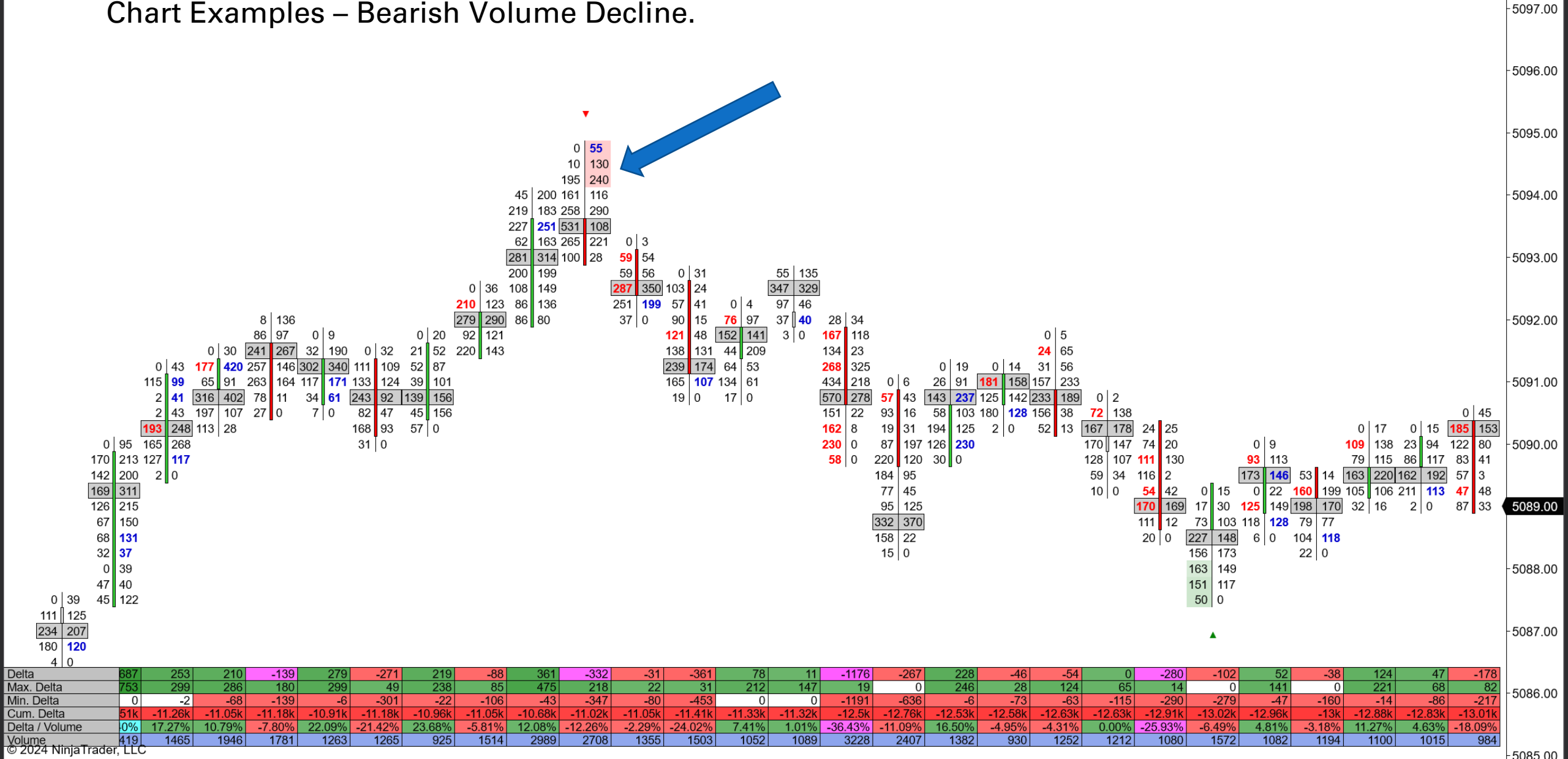
Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 13:04:00 - 2/26/2024 13:31:00

Chart Examples – Bullish Volume Decline.



Delta	-2	213	404	-359	-336	-287	-155	-418	-910	-180	-239	-85	521	51	-55	144	-185	-38	687	253	210	-139	279	-271	219	-88	361
Max. Delta	68	407	837	38	68	134	257	7	3	49	0	143	652	142	196	6	26	753	299	286	180	299	49	238	85	475	
Min. Delta	122	-2	-9	-409	-336	-326	-171	-820	-1276	-218	-293	-88	-1	-24	-56	-52	-186	-118	0	-2	-68	-139	-6	-301	-22	-106	-43
Cum. Delta	28k	-10.07k	-9664	-10.02k	-10.36k	-10.65k	-10.8k	-11.22k	-12.13k	-12.31k	-12.55k	-12.63k	-12.11k	-12.06k	-12.12k	-11.97k	-12.16k	-12.2k	-11.51k	-11.26k	-11.05k	-11.18k	-10.91k	-11.18k	-10.96k	-11.05k	-10.68k
Delta / Volume	7%	10.14%	12.02%	-23.15%	-20.49%	-14.20%	-6.15%	-13.41%	-21.57%	-12.18%	-15.51%	-5.15%	28.96%	3.89%	-4.18%	10.60%	-18.23%	-3.73%	28.40%	17.27%	10.79%	-7.80%	22.09%	-21.42%	23.68%	-5.81%	12.08%
Volume	158	2101	3362	1551	1640	2021	2519	3116	4218	1478	1541	1649	1799	1311	1317	1358	1015	1020	2419	1465	1946	1781	1263	1265	925	1514	2989

Chart Examples – Bearish Volume Decline.

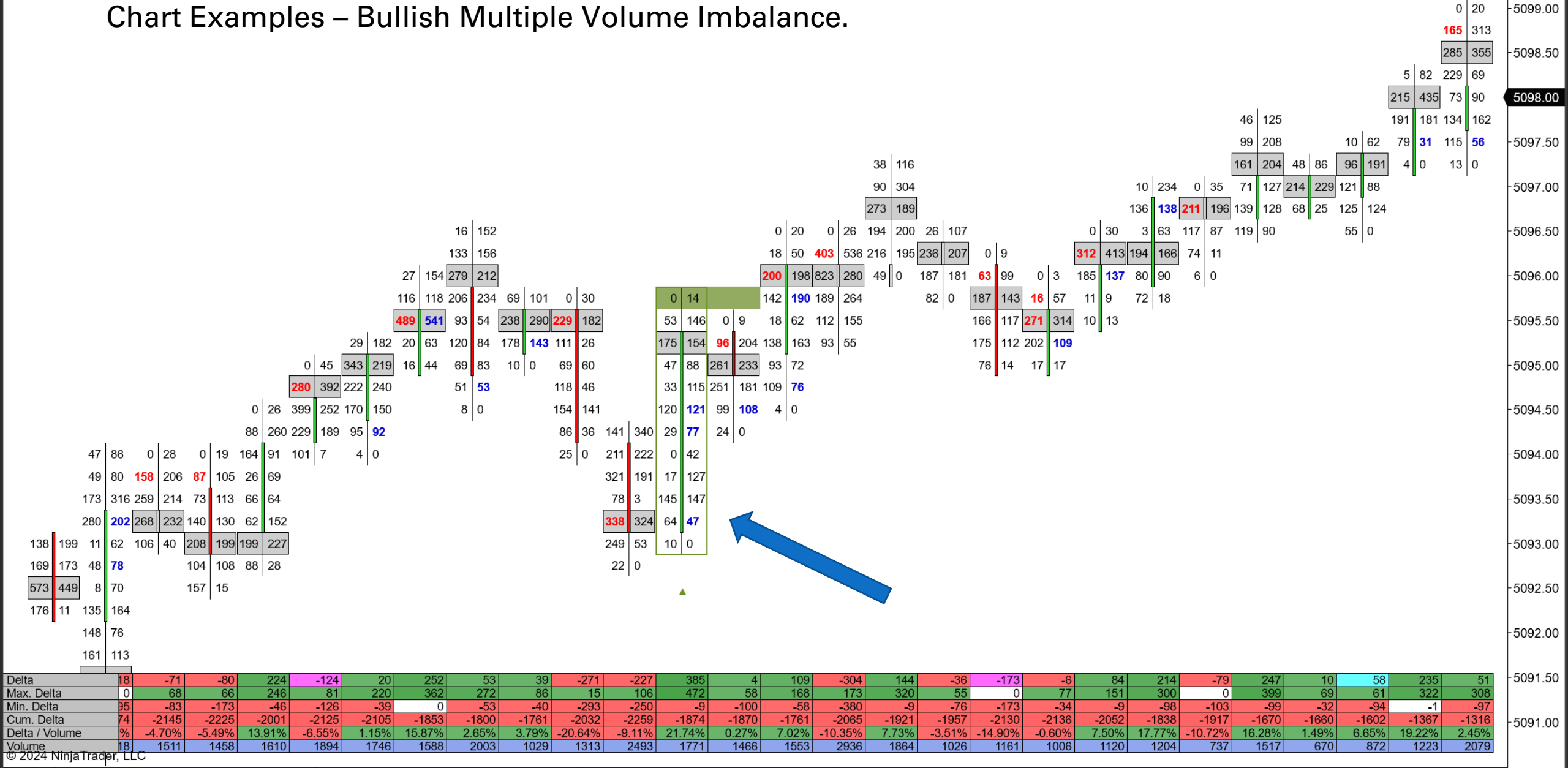


Volume Imbalance.

Multiple Imbalance – draws an OliveDrab colored box around the bar when there is multiple buying imbalances in a green-up candle.

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 10:25:00 - 2/26/2024 10:52:00

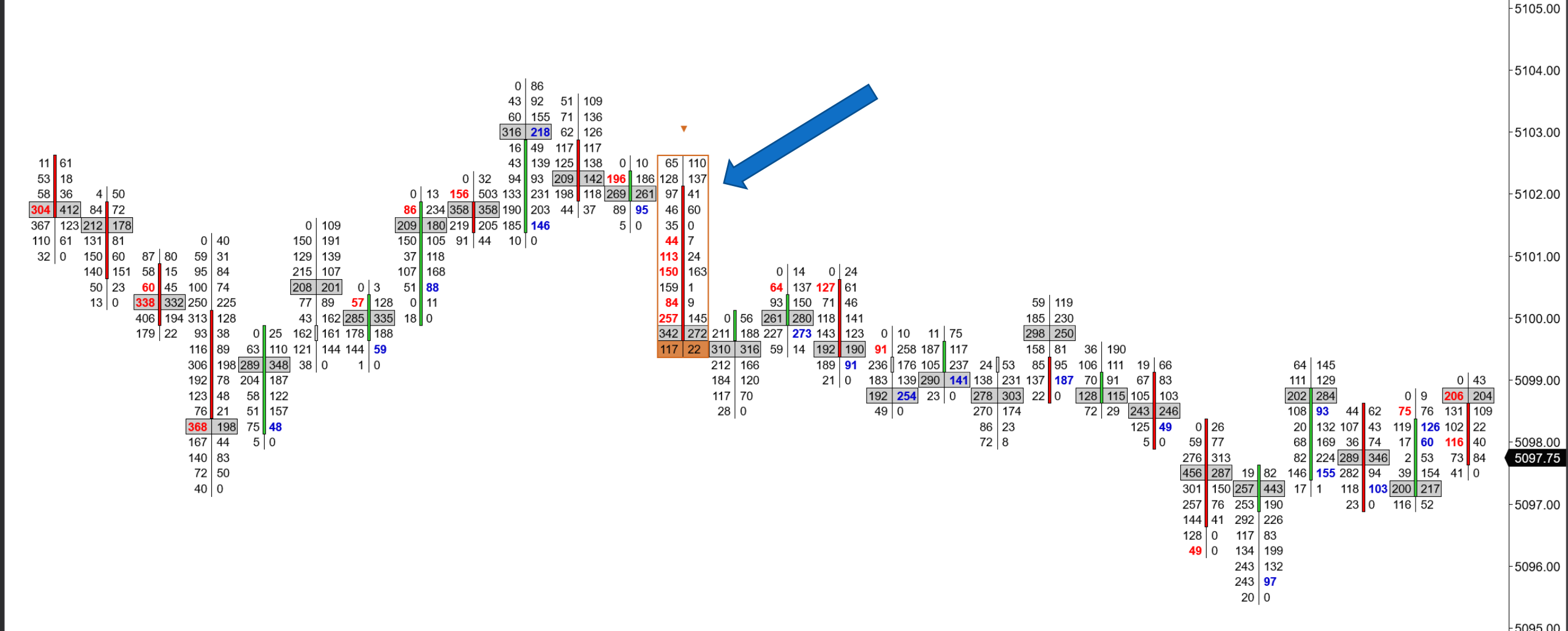
Chart Examples – Bullish Multiple Volume Imbalance.



	18	-71	-80	224	-124	20	252	53	39	-271	-227	385	4	109	-304	144	-36	-173	-6	84	214	-79	247	10	58	235	51
Delta	18	-71	-80	224	-124	20	252	53	39	-271	-227	385	4	109	-304	144	-36	-173	-6	84	214	-79	247	10	58	235	51
Max. Delta	0	68	66	246	81	220	362	272	86	15	106	472	58	168	173	320	55	0	77	151	300	0	399	69	61	322	308
Min. Delta	95	-83	-173	-46	-126	-39	0	-53	-40	-293	-250	-9	-100	-58	-380	-9	-76	-173	-34	-9	-98	-103	-99	-32	-94	-1	-97
Cum. Delta	74	-2145	-2225	-2001	-2125	-2105	-1853	-1800	-1761	-2032	-2259	-1874	-1870	-1761	-2065	-1921	-1957	-2130	-2136	-2052	-1838	-1917	-1670	-1660	-1602	-1367	-1316
Delta / Volume	%	-4.70%	-5.49%	13.91%	-6.55%	1.15%	15.87%	2.65%	3.79%	-20.64%	-9.11%	21.74%	0.27%	7.02%	-10.35%	7.73%	-3.51%	-14.90%	-0.60%	7.50%	17.77%	-10.72%	16.28%	1.49%	6.65%	19.22%	2.45%
Volume	18	1511	1458	1610	1894	1746	1588	2003	1029	1313	2493	1771	1466	1553	2936	1864	1026	1161	1006	1120	1204	737	1517	670	872	1223	2079

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 09:28:00 - 2/26/2024 09:55:00

Chart Examples – Bearish Multiple Volume Imbalance.



Delta	39	-440	-1081	252	160	48	259	318	322	46	-7	-646	-146	164	-185	86	-46	-76	18	124	-17	-700	-126	514	-177	179	-167
Max. Delta	57	15	153	252	504	64	335	351	518	202	37	108	0	166	21	86	33	5	200	218	91	26	147	635	0	258	73
Min. Delta	51	-462	-1160	-20	-40	-110	-18	-17	-47	-27	-83	-664	-346	-117	-248	-83	-98	-199	-55	-27	-778	-437	-6	-234	-52	-219	
Cum. Delta	37	1297	216	468	628	676	935	1253	1575	1621	1614	968	822	986	801	887	841	765	783	907	890	190	64	578	401	580	413
Delta / Volume	%	-24.23%	-27.44%	14.47%	6.54%	3.48%	16.44%	16.17%	12.87%	2.56%	-0.63%	-24.58%	-7.38%	10.43%	-12.04%	5.42%	-3.88%	-4.58%	0.94%	13.08%	-1.53%	-26.52%	-4.16%	23.91%	-10.92%	13.61%	-14.26%
Volume	99	1816	3939	1742	2446	1378	1575	1966	2502	1800	1111	2628	1978	1572	1537	1588	1186	1660	1906	948	1111	2640	3030	2150	1621	1315	1171

Zero Print.

A Zero Print will occur at the edges of candles.

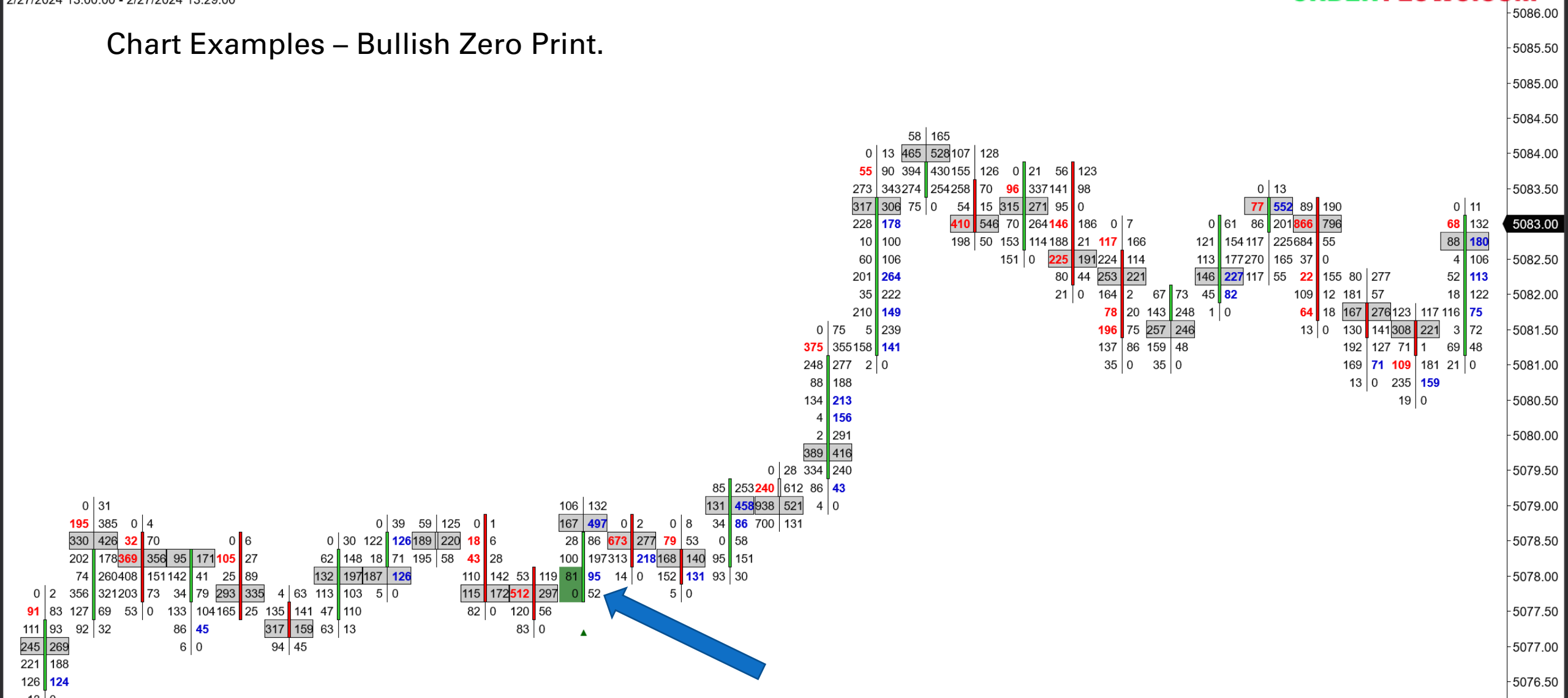
A Buying Zero Print will appear on the bottom bid side of a bar.

A Selling Zero Print will appear on the top offer side of a bar.

Generally, a zero print is a sign of momentum as there is lack of two-way trading.

Order Flows Trader (ES 03-24 (1 Minute))
 2/27/2024 13:00:00 - 2/27/2024 13:29:00

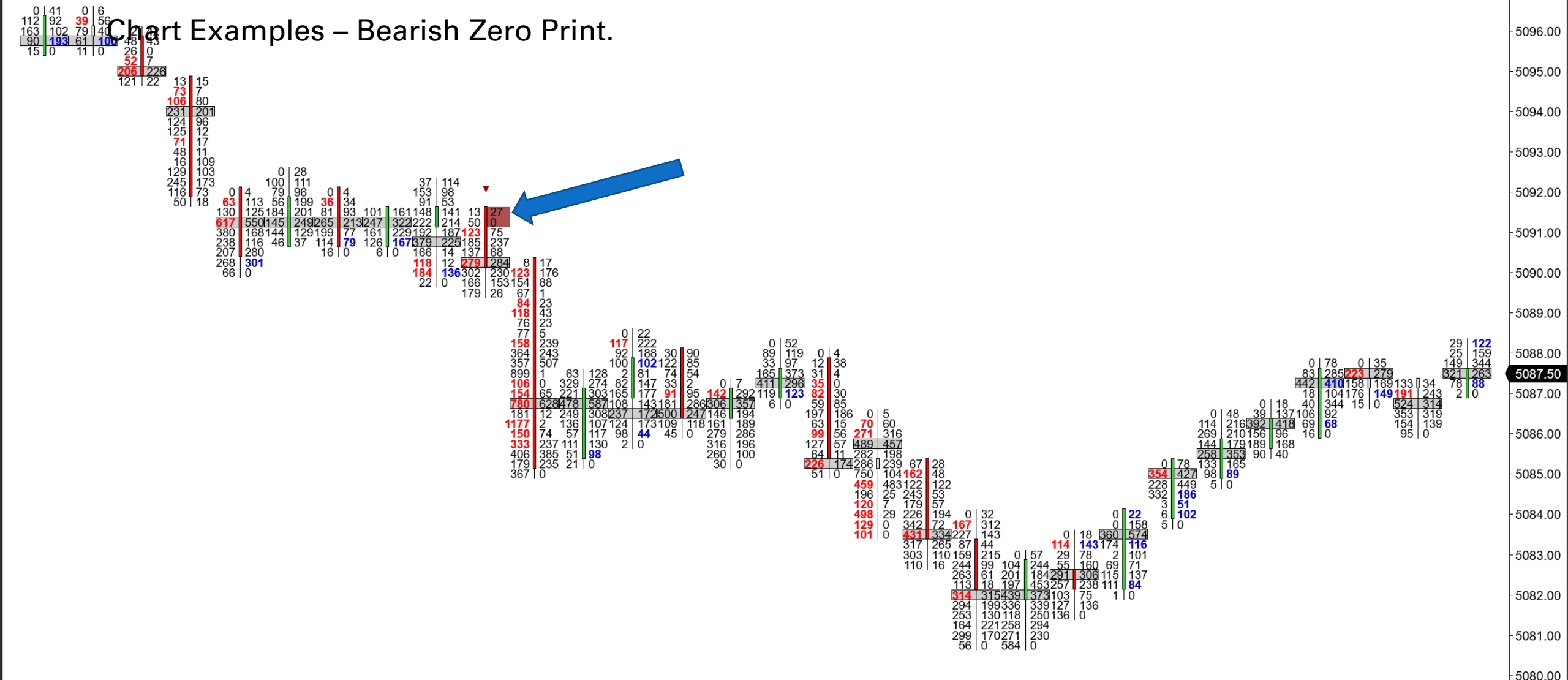
Chart Examples – Bullish Zero Print.



Delta	-411	-56	-106	-142	184	30	-40	-19	-296	577	-503	-72	598	-586	590	597	111	-247	222	-289	-513	-46	275	544	-658	17	-186	420
Max. Delta	58	58	1	3	236	65	114	19	45	740	1	77	688	3	820	845	330	18	243	81	61	87	300	568	16	311	64	544
Min. Delta	-412	-113	-116	-158	0	-65	-73	-153	-297	0	-538	-133	-55	-972	-95	0	-39	-362	-169	-341	-529	-135	0	-65	-668	-150	-261	-25
Cum. Delta	-2030	-2086	-2192	-2334	-2150	-2120	-2160	-2179	-2475	-1898	-2401	-2473	-1875	-2461	-1871	-1274	-1163	-1410	-1188	-1477	-1990	-2036	-1761	-1217	-1875	-1858	-2044	-1624
Delta / Volume	-23.91%	-5.98%	-9.91%	-14.82%	18.07%	4.32%	-4.73%	-2.65%	-23.87%	37.44%	-33.60%	-9.78%	40.57%	-18.49%	15.06%	16.11%	4.20%	-11.67%	12.39%	-17.89%	-27.07%	-3.61%	24.40%	28.97%	-21.16%	0.90%	-12.05%	32.36%
Volume	1719	936	1070	958	1018	694	846	717	1240	1541	1497	736	1474	3170	3918	3705	2643	2117	1792	1615	1895	1276	1127	1878	3110	1881	1544	1298

Order Flows Trader (ES 03-24 (1 Minute))
 2/26/2024 12:17:00 - 2/26/2024 12:46:00

Chart Examples – Bearish Zero Print.



Delta	-115	-432	-312	296	-211	238	-518	-334	-3314	336	344	-208	-19	237	-386	-1728	-1203	-681	-84	42	431	365	239	11	607	60	-401	372
Max. Delta	41	2	4	296	14	244	213	27	45	513	399	42	71	300	32	250	0	183	16	214	431	460	504	114	658	61	0	509
Min. Delta	-155	-498	-486	-13	-218	0	-698	-465	-3474	-43	-316	-218	-372	0	-398	-1892	-1337	-817	-688	-155	-22	-1	-55	-69	-12	-90	-437	-1
Cum. Delta	-3764	-4196	-4508	-4212	-4423	-4185	-4703	-5037	-8351	-8015	-7671	-7879	-7898	-7661	-8047	-9775	-10.98k	-11.66k	-11.74k	-11.7k	-11.27k	-10.91k	-10.67k	-10.66k	-10.05k	-9988	-10.39k	-10.02k
Delta / Volume	-14.47%	-19.10%	-8.60%	16.41%	-17.42%	15.66%	-17.83%	-13.18%	-35.55%	8.92%	13.24%	-9.62%	-0.58%	12.59%	-22.63%	-31.00%	-31.65%	-14.81%	-1.70%	1.85%	20.57%	16.43%	10.48%	0.63%	28.17%	4.98%	-16.05%	23.54%
Volume	795	2262	3626	1804	1211	1520	2906	2534	9322	3768	2598	2162	3261	1883	1706	5574	3801	4599	4932	2266	2095	2221	2281	1743	2155	1204	2499	1580

End of the examples.

Let's go to the setups