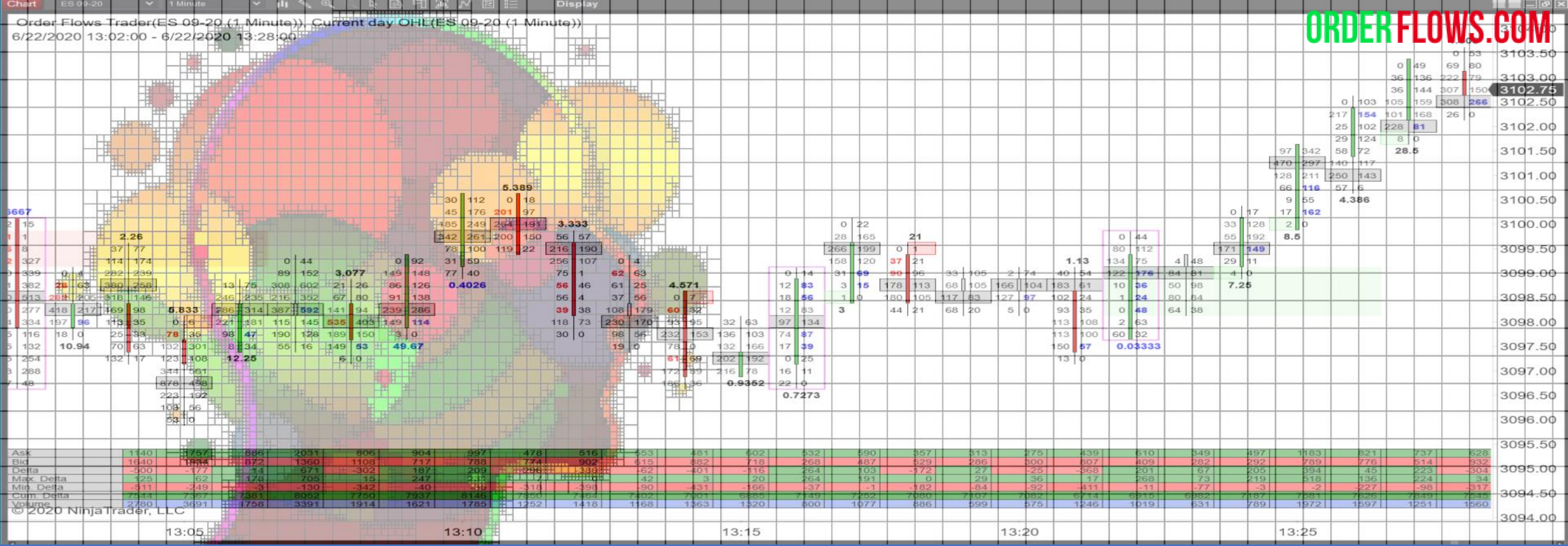


Order Flow Dynamics

By Michael Valtos – www.orderflows.com

Module 11 : Use Order Flow To Let Winners Run

Disclaimer

This course is for educational and informational purposes only and should not be considered a solicitation to buy or sell a futures contract or make any other type of investment decision. Futures trading contains substantial risk and is not for every investor. An investor could potentially lose all or more than the initial investment. Risk capital is money that can be lost without jeopardizing ones financial security or life style. Only risk capital should be used for trading and only those with sufficient risk capital should consider trading. Past performance is not necessarily indicative of future results.

CFTC Rules 4.41 - Hypothetical or Simulated performance results have certain limitations, unlike an actual performance record, simulated results do not represent actual trading. Also, since the trades have not been executed, the results may have under-or-over compensated for the impact, if any, of certain market factors, such as lack of liquidity. Simulated trading programs in general are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profit or losses similar to those shown.

Letting winning trades is easier said than done.

The reason it is difficult is because traders have to fight against time in the sense that often we are impatient.

There is a bit of psychology at play as no one likes to have a losing trade so we are inclined to close a winning trade earlier than we should. This also explains why we hold on to losers longer than we should, because closing the losing trade out would result in a loser and we would rather hope and pray the market comes back, but often it doesn’t.

When managing the risk of time a trader must be monitoring the current market situation and ask:

- Is the order flow continuing in the direction of the reason for getting into the trade?
- Has the order flow changed direction? Neutral? Bullish to bearish? Bearish to bullish?
- Is the market doing what is expected or behaving differently?

In trade analysis – when you are in a trade, you must monitor it order to maximize it.

- Is the trade working as planned? Or not?
- Is the trade moving towards the target? How close?
- Is the trade moving towards the stop? How close?
- How long has the trade been on?
- Did the trade get close to the target then back off?
- Should you get out early?

Active trade management and analysis while in a trade will allow you to make adjustments to help your bottom line.

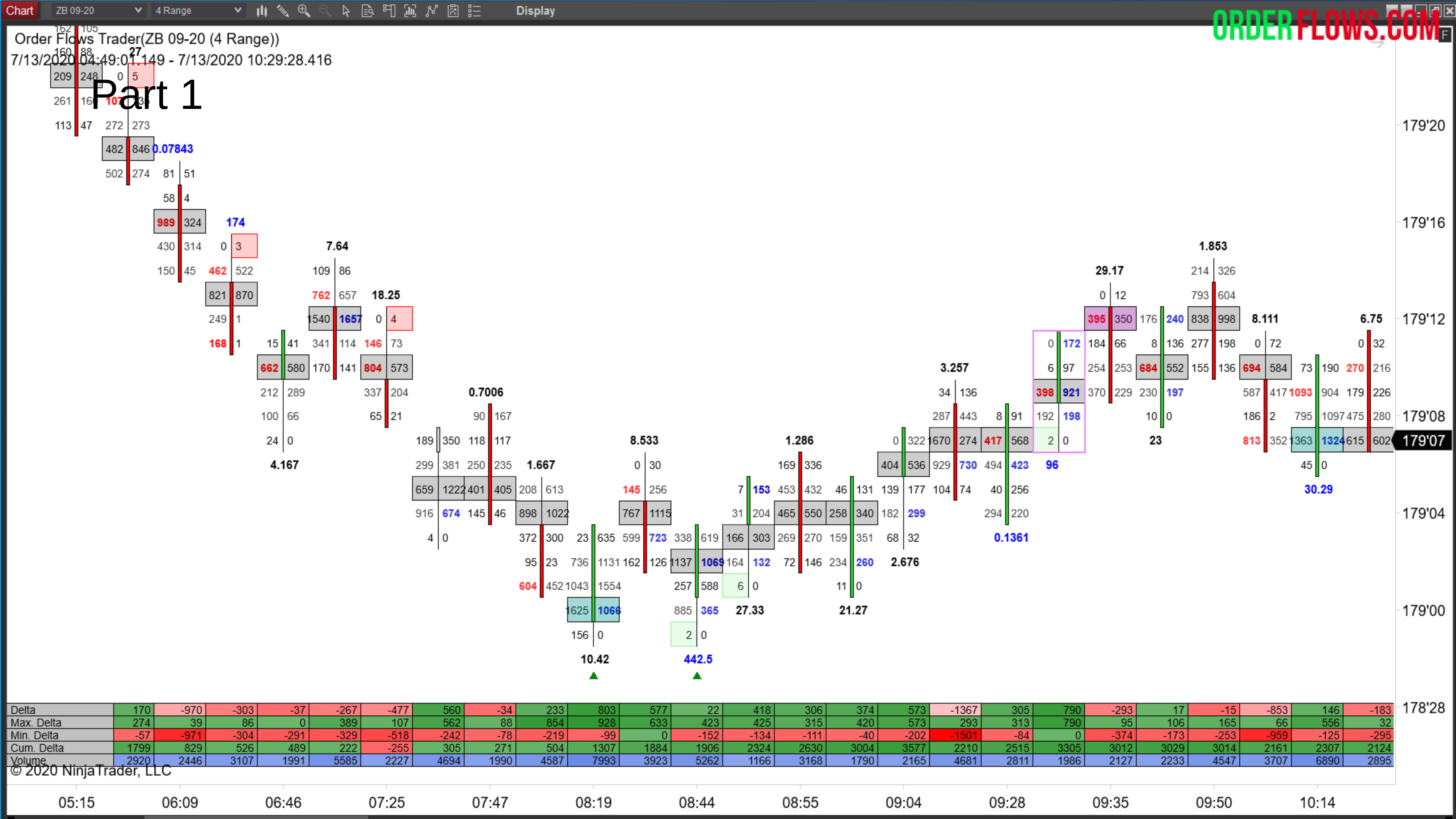
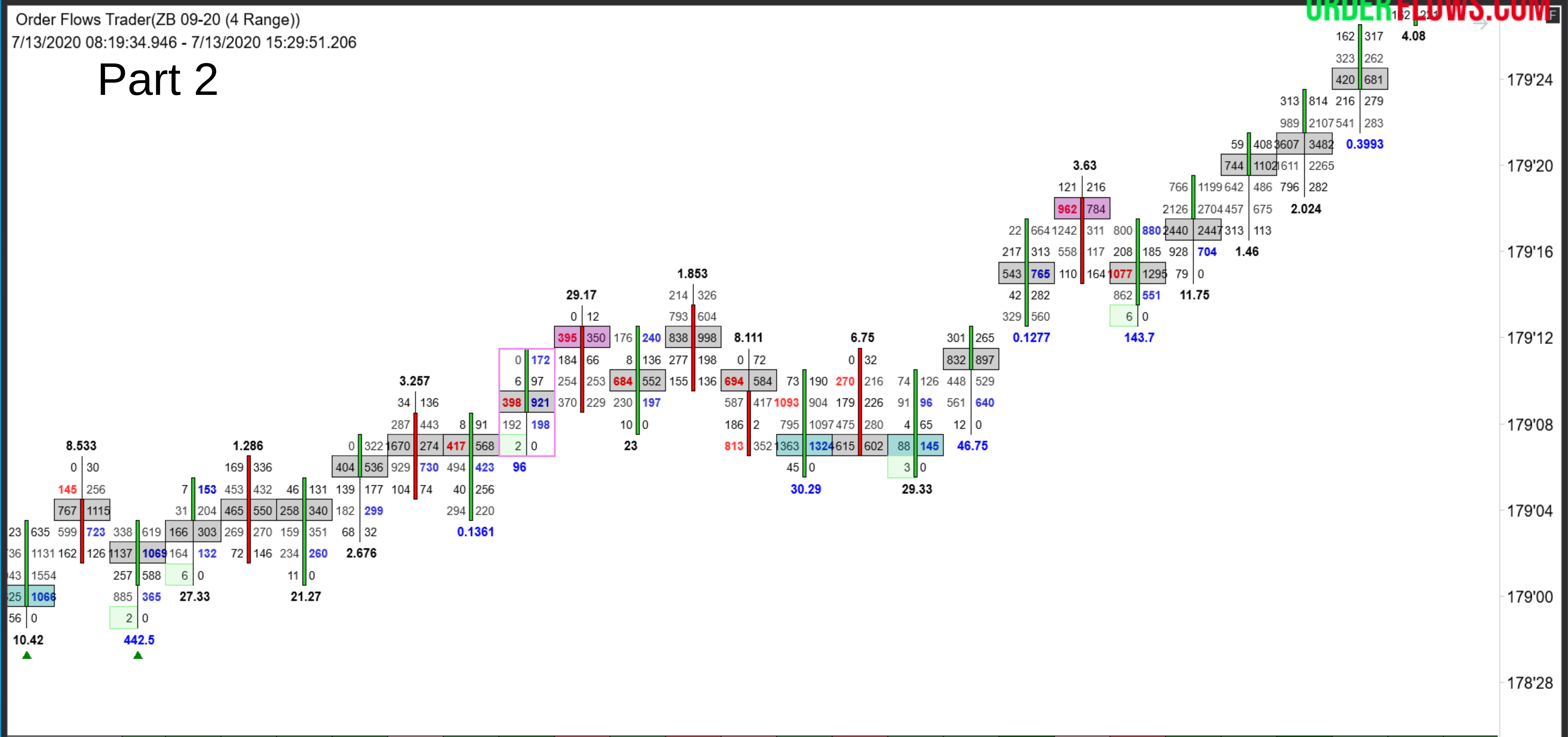


Chart
ZB 09-20
4 Range
Display
ORDERFLOWS.COM
Order Flows Trader(ZB 09-20 (4 Range))
7/13/2020 04:49:01.149 - 7/13/2020 10:29:28.416
Part 1
Delta 170 -970 -303 -37 -267 -477 560 -34 233 803 577 22 418 306 374 573 -1367 305 790 -293 17 -15 -853 146 -183
Max. Delta 274 39 86 0 389 107 562 88 854 928 633 423 425 315 420 573 293 313 790 95 106 165 66 556 32
Min. Delta -57 -971 -304 -291 -329 -518 -242 -78 -219 -99 0 -152 -134 -111 -40 -202 -1501 -84 0 -374 -173 -253 -959 -125 -295
Cum. Delta 1799 829 526 489 222 -255 305 271 504 1307 1884 1906 2324 2630 3004 3577 2210 2515 3305 3012 3029 3014 2161 2307 2124
Volume 2920 2446 3107 1991 5585 2227 4694 1990 4587 7993 3923 5262 1166 3168 1790 2165 4681 2811 1986 2127 2233 4547 3707 6890 2895
© 2020 NinjaTrader, LLC
05:15 06:09 06:46 07:25 07:47 08:19 08:44 08:55 09:04 09:28 09:35 09:50 10:14
179'20 179'16 179'12 179'08 179'07 179'04 179'00 178'28



Delta	22	418	306	374	573	-1367	305	790	-293	17	-15	-853	146	-183	172	177	1431	-1401	-42	715	569	1634	160	554	599
Max. Delta	423	425	315	420	573	293	313	790	95	106	165	66	556	32	175	591	1453	4	138	747	569	1635	461	757	599
Min. Delta	-152	-134	-111	-40	-202	-1501	-84	0	-374	-173	-253	-959	-125	-295	-5	-23	0	-1497	-225	-273	-385	-360	-200	0	-416
Cum. Delta	1906	2324	2630	3004	3577	2210	2515	3305	3012	3029	3014	2161	2307	2124	2296	2473	3904	2503	2461	3176	3745	5379	5539	6093	6692
Volume	5262	1166	3168	1790	2165	4681	2811	1986	2127	2233	4547	3707	6890	2895	692	4485	3747	4585	5906	13395	4999	16278	3484	4550	8501

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08:33 08:47 08:59 09:19 09:31 09:41 10:00 10:29 10:55 11:20 13:13 14:19 14:46

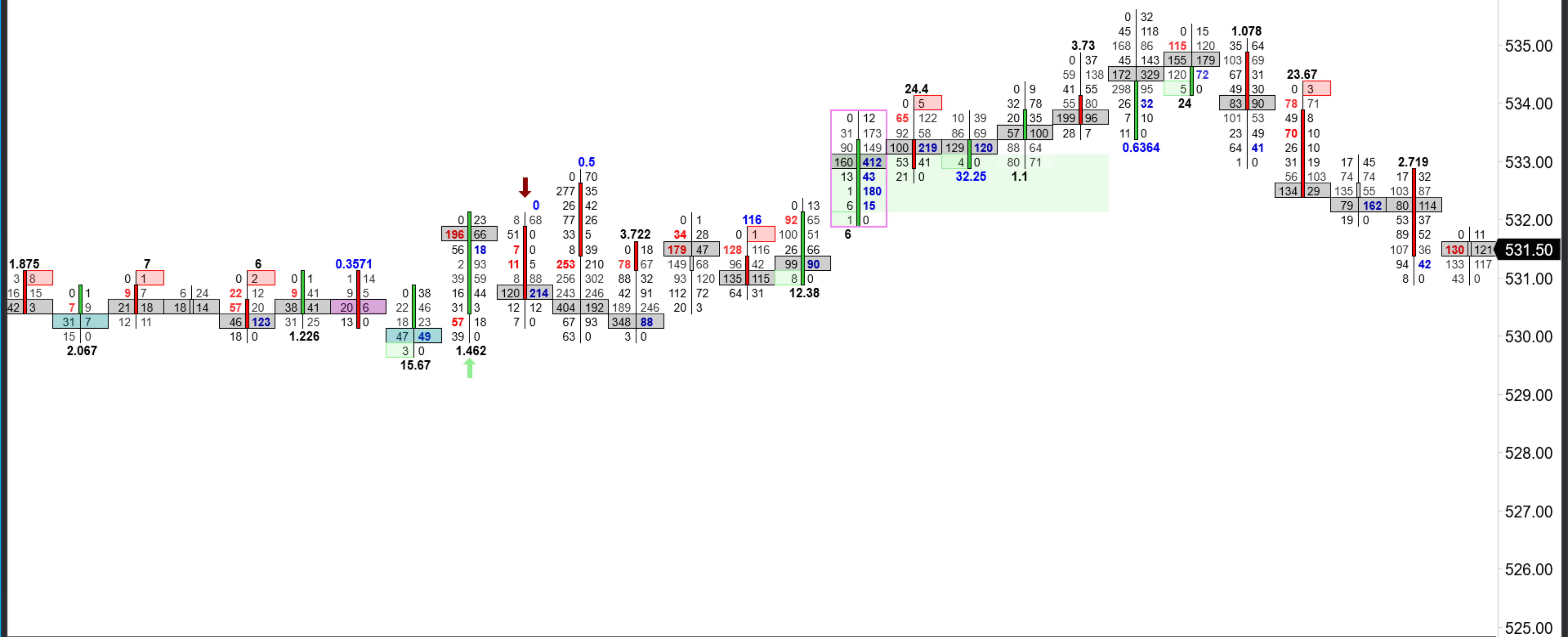
Don’t be anxious – traders tend to be anxious. They want the market to move and to move now. However, with order flow it is often prudent to wait for the order flow to play out.

If you are looking for market weakness or strength, while it may appear in one bar initially, in order to sell off, there needs to be signs of continued weakness (strength).

Order Flows Trader(ZW 09-20 (5 Minute))

7/13/2020 07:00:00 - 7/13/2020 09:55:00

Part 1



Delta	-5	14	14	30	-18	66	-112	163	-447	-206	-248	-118	-40	682	114	-1	80	31	73	-9	-99	-191	12	-151	-57
Max. Delta	4	17	20	30	13	71	66	166	0	5	26	34	46	724	117	56	115	100	198	139	78	31	12	37	0
Min. Delta	-21	0	-107	-28	-18	-36	-165	-57	-473	-278	-267	-155	-76	-1	-22	-33	-59	-97	-11	-34	-144	-210	-102	-184	-75
Cum. Delta	197	211	225	255	237	303	191	354	-93	-299	-547	-665	-705	-23	91	90	170	201	274	265	166	-25	-13	-164	-221
Volume	79	62	300	186	68	246	760	611	3120	1290	926	728	610	1286	776	457	634	795	1617	781	953	697	660	951	555

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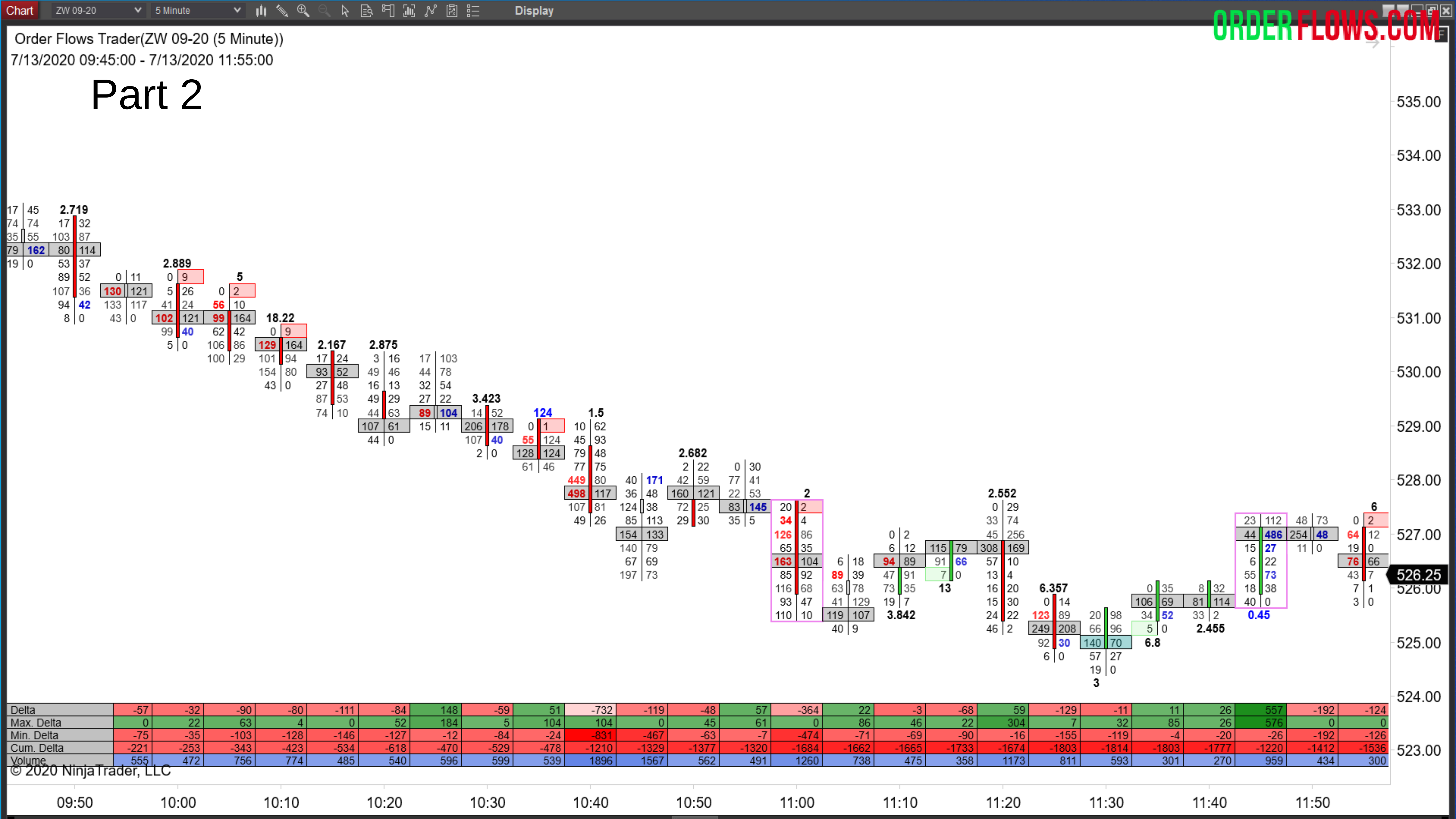
08:00 09:00



Delta	-57	-32	-90	-80	-111	-84	148	-59	51	-732	-119	-48
Max. Delta	0	22	63	4	0	52	184	5	104	104	0	45
Min. Delta	-75	-35	-103	-128	-146	-127	-12	-84	-24	-831	-467	-63
Cum. Delta	-221	-253	-343	-423	-534	-618	-470	-529	-478	-1210	-1329	-1377
Volume	555	472	756	774	485	540	596	599	539	1896	1567	562

Delta	57	-364	22	-3	-68	59	-129	-11	11	26	557	-192	-124
Max. Delta	61	0	86	46	22	304	7	32	85	26	576	0	0
Min. Delta	-7	-474	-71	-69	-90	-16	-155	-119	-4	-20	-26	-192	-126
Cum. Delta	-1320	-1684	-1662	-1665	-1733	-1674	-1803	-1814	-1803	-1777	-1220	-1412	-1536
Volume	491	1260	738	475	358	1173	811	593	301	270	959	434	300

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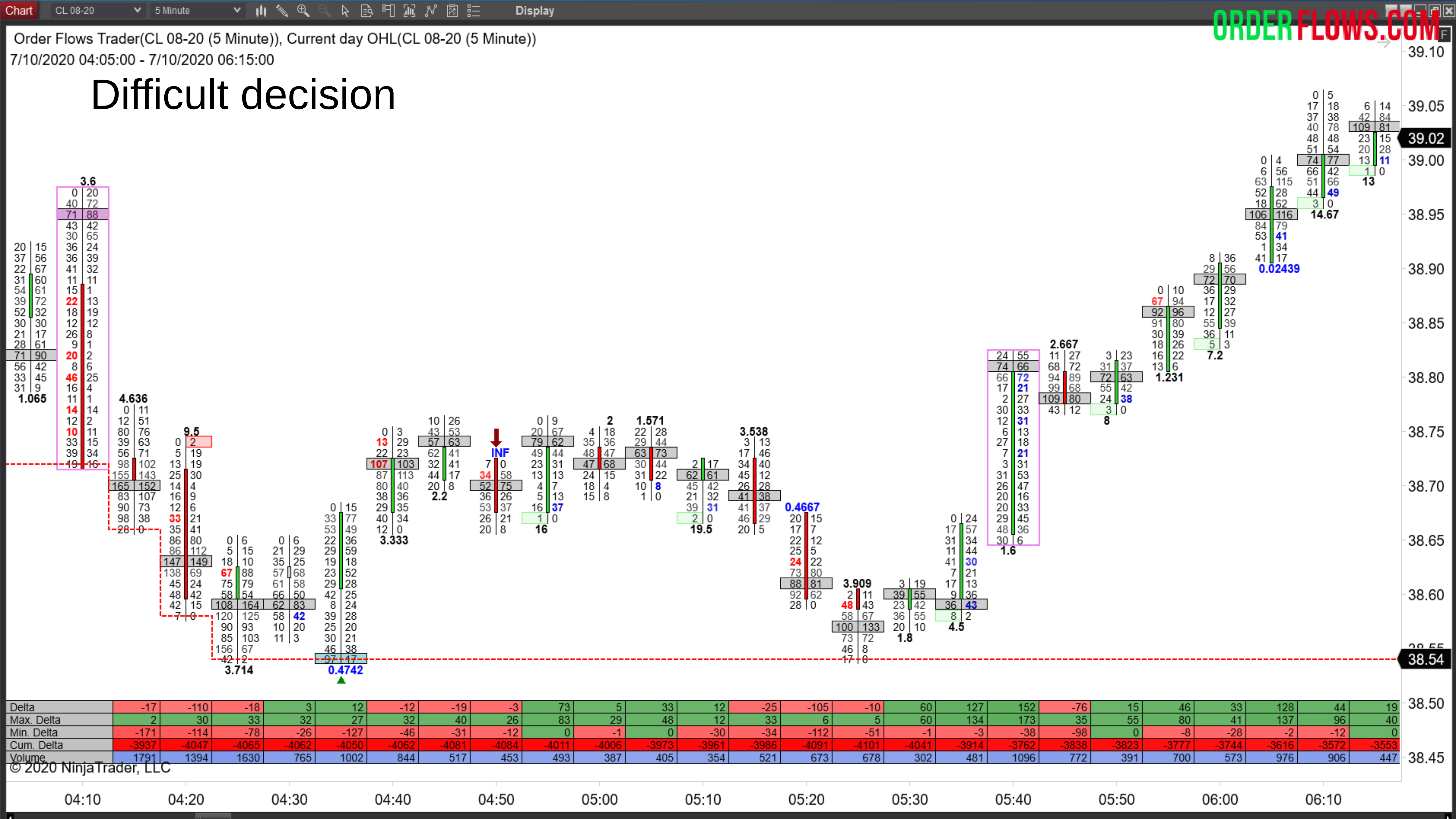
What makes order flow important is because what happens after you place your trade determines the direction of the market.

Buyers or sellers are the ones who will move the market after you are in a trade. The market is not going to move based on you placing an order. The market doesn't care what you just did.



ORDERFLOWS.COM
Order Flows Trader(CL 08-20 (5 Minute)), Current day OHL(CL 08-20 (5 Minute))
7/10/2020 04:05:00 - 7/10/2020 06:15:00
Difficult decision
Delta -17 -110 -18 3 12 -12 -19 -3 73 5 33 12 -25 -105 -10 60 127 152 -76 15 46 33 128 44 19
Max. Delta 2 30 33 32 27 32 40 26 83 29 48 12 33 6 5 60 134 173 35 55 80 41 137 96 40
Min. Delta -171 -114 -78 -26 -127 -46 -31 -12 0 -1 0 -30 -34 -112 -51 -1 -3 -38 -98 0 -8 -28 -2 -12 0
Cum. Delta -3937 -4047 -4065 -4062 -4050 -4062 -4081 -4084 -4011 -4006 -3973 -3961 -3986 -4091 -4101 -4041 -3914 -3762 -3838 -3823 -3777 -3744 -3616 -3572 -3553
Volume 1791 1394 1630 765 1002 844 517 453 493 387 405 354 521 673 678 302 481 1096 772 391 700 573 976 906 447
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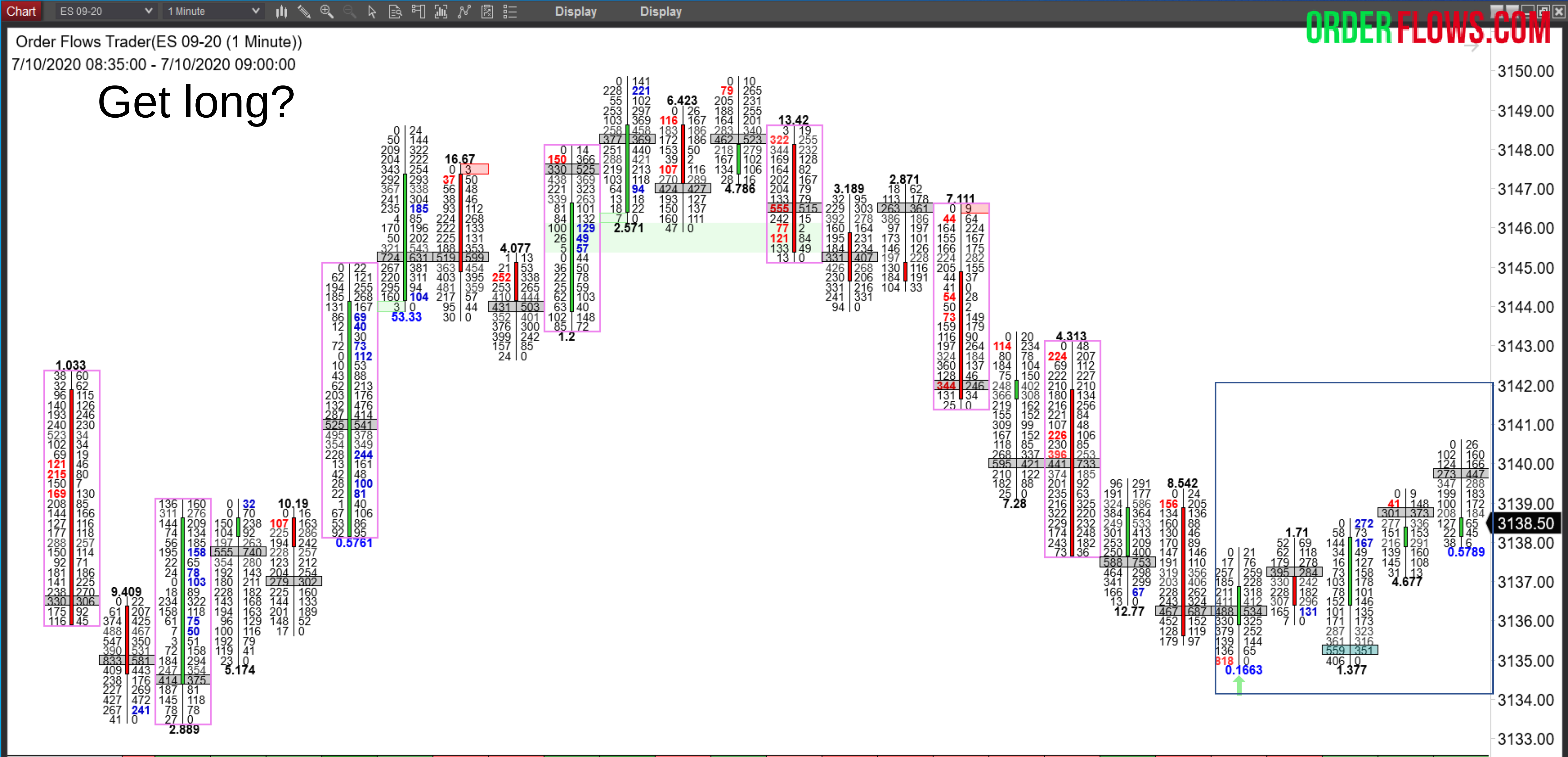
Order Flows Trader(ES 09-20 (1 Minute))
7/10/2020 08:35:00 - 7/10/2020 09:00:00

Get long?



Delta	-118	734	120	171	1406	478	-139	-32	753	1046	-190	400	-976	-112	-32	-532	-401	-723	770	-60	-737	-125	26	290	202
Max. Delta	41	785	134	196	1531	742	55	75	879	1107	65	588	23	257	312	142	233	12	810	53	124	140	104	426	507
Min. Delta	-565	-124	-355	-176	0	-68	-508	-362	-47	-9	-322	0	-997	-348	-36	-538	-766	-856	-390	-378	-968	-125	-735	-30	-31
Cum. Delta	-5041	-4307	-4187	-4016	-2610	-2132	-2271	-2303	-1550	-504	-694	-294	-1270	-1382	-1414	-1946	-2347	-3070	-2300	-2360	-3097	-3222	-3196	-2906	-2704
Volume	8486	6328	5774	4361	8206	8788	6243	5320	5091	5520	3838	4256	4388	5578	3590	5476	6229	8895	8010	6554	6005	3325	5112	2892	3282

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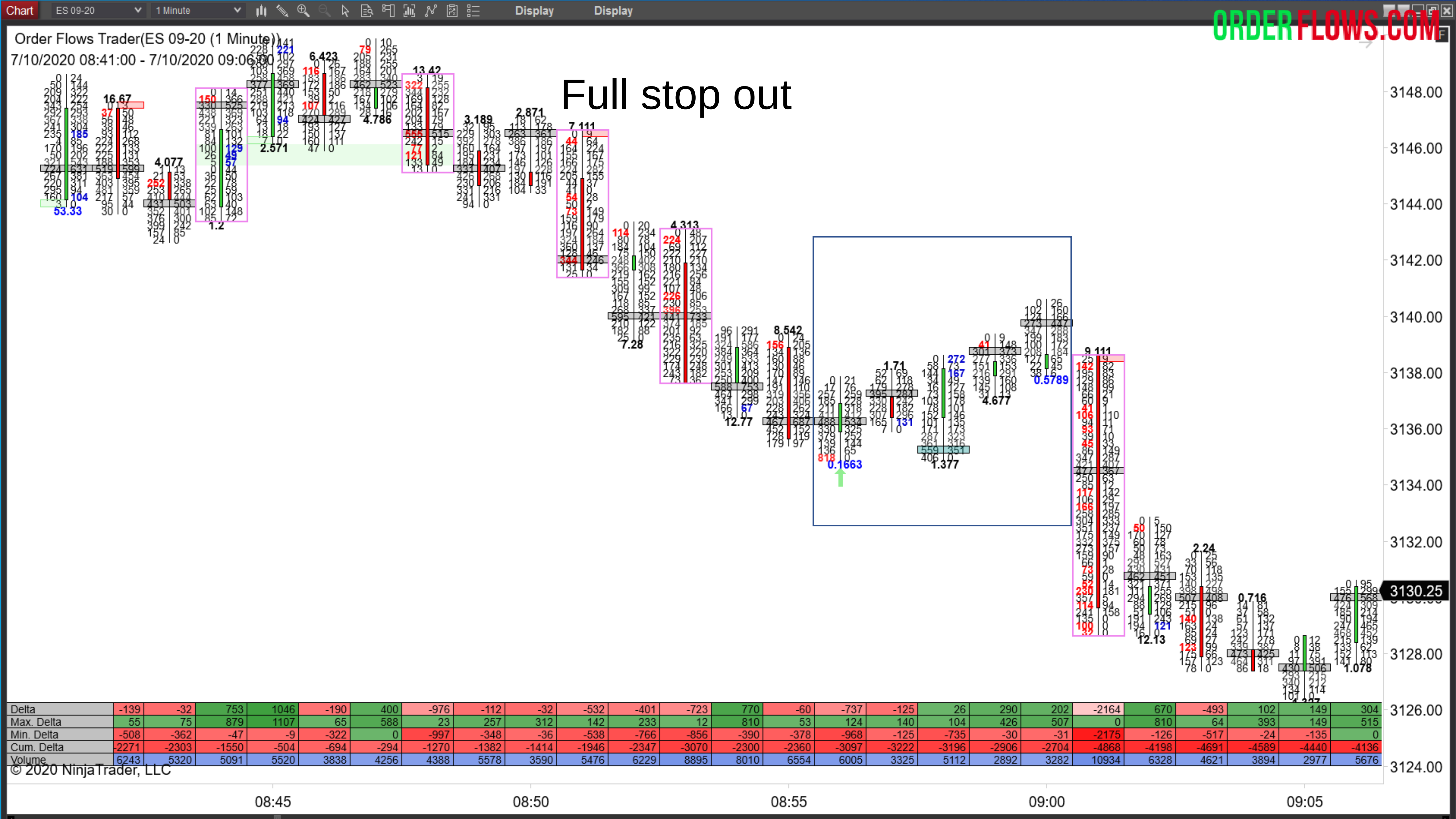
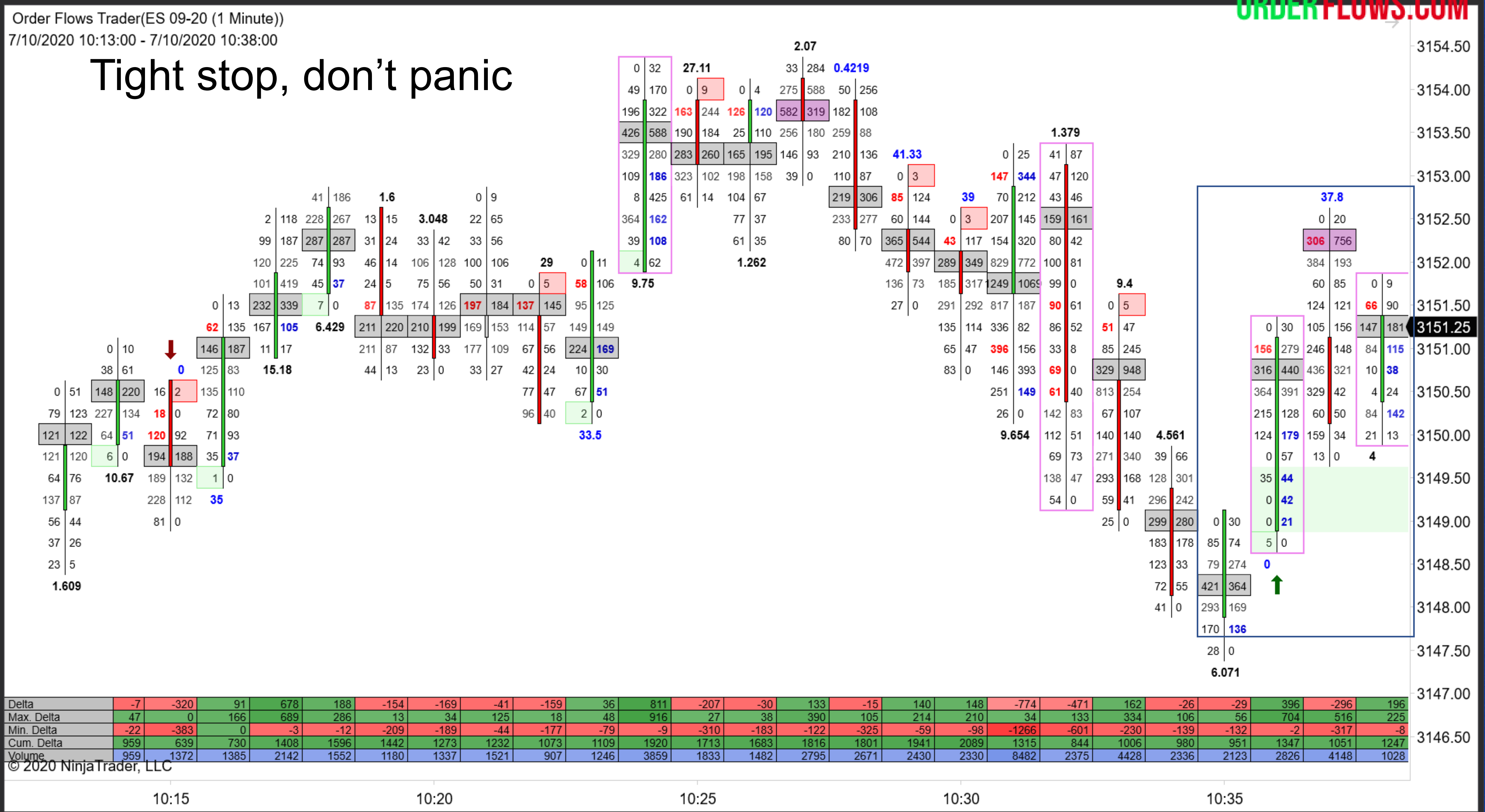


Delta	-139	-32	753	1046	-190	400	-976	-112	-32	-532	-401	-723	770	-60	-737	-125	26	290	202	-2164	670	-493	102	149	304
Max. Delta	55	75	879	1107	65	588	23	257	312	142	233	12	810	53	124	140	104	426	507	0	810	64	393	149	515
Min. Delta	-508	-362	-47	-9	-322	0	-997	-348	-36	-538	-766	-856	-390	-378	-968	-125	-735	-30	-31	-2175	-126	-517	-24	-135	0
Cum. Delta	-2271	-2303	-1550	-504	-694	-294	-1270	-1382	-1414	-1946	-2347	-3070	-2300	-2360	-3097	-3222	-3196	-2906	-2704	-4868	-4198	-4691	-4589	-4440	-4136
Volume	6243	5320	5091	5520	3838	4256	4388	5578	3590	5476	6229	8895	8010	6554	6005	3325	5112	2892	3282	10934	6328	4621	3894	2977	5676

Tight stop, don’t panic



Delta	-7	-320	91	678	188	-154	-169	-41	-159	36	811	-207	-30
Max. Delta	47	0	166	689	286	13	34	125	18	48	916	27	38
Min. Delta	-22	-383	0	-3	-12	-209	-189	-44	-177	-79	-9	-310	-183
Cum. Delta	959	639	730	1408	1596	1442	1273	1232	1073	1109	1920	1713	1683
Volume	959	1372	1385	2142	1552	1180	1337	1521	907	1246	3859	1833	1482

Delta	133	-15	140	148	-774	-471	162	-26	-29	396	-296	196
Max. Delta	390	105	214	210	34	133	334	106	56	704	516	225
Min. Delta	-122	-325	-59	-98	-1266	-601	-230	-139	-132	-2	-317	-8
Cum. Delta	1816	1801	1941	2089	1315	844	1006	980	951	1347	1051	1247
Volume	2795	2671	2430	2330	8482	2375	4428	2336	2123	2826	4148	1028

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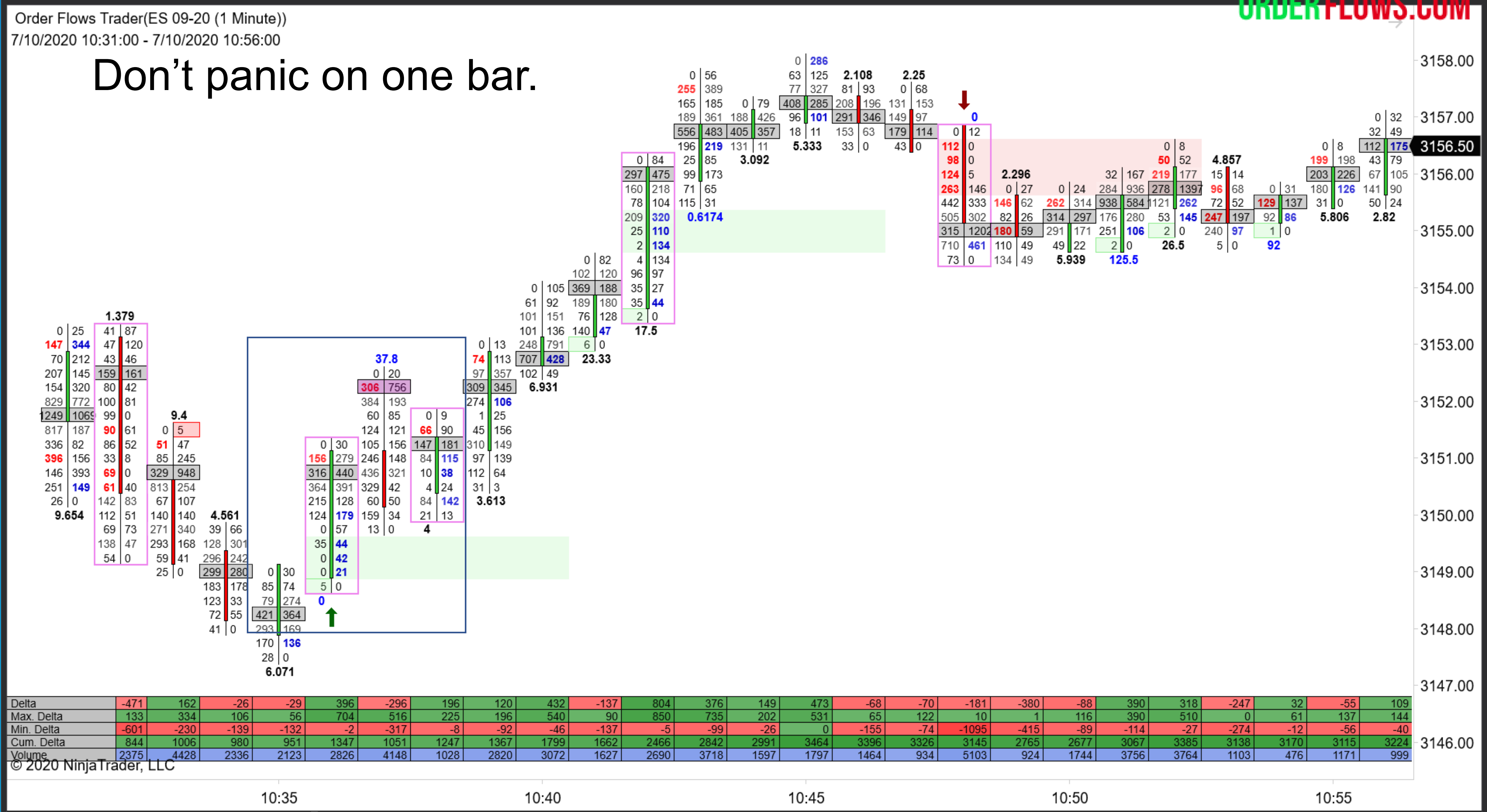
Don’t panic on one bar.



Delta	-471	162	-26	-29	396	-296	196	120	432	-137	804	376	149	473	-68	-70	-181	-380	-88	390	318	-247	32	-55	109
Max. Delta	133	334	106	56	704	516	225	196	540	90	850	735	202	531	65	122	10	1	116	390	510	0	61	137	144
Min. Delta	-601	-230	-139	-132	-2	-317	-8	-92	-46	-137	-5	-99	-26	0	-155	-74	-1095	-415	-89	-114	-27	-274	-12	-56	-40
Cum. Delta	844	1006	980	951	1347	1051	1247	1367	1799	1662	2466	2842	2991	3464	3396	3326	3145	2765	2677	3067	3385	3138	3170	3115	3224
Volume	2375	4428	2336	2123	2826	4148	1028	2820	3072	1627	2690	3718	1597	1797	1464	934	5103	924	1744	3756	3764	1103	476	1171	999

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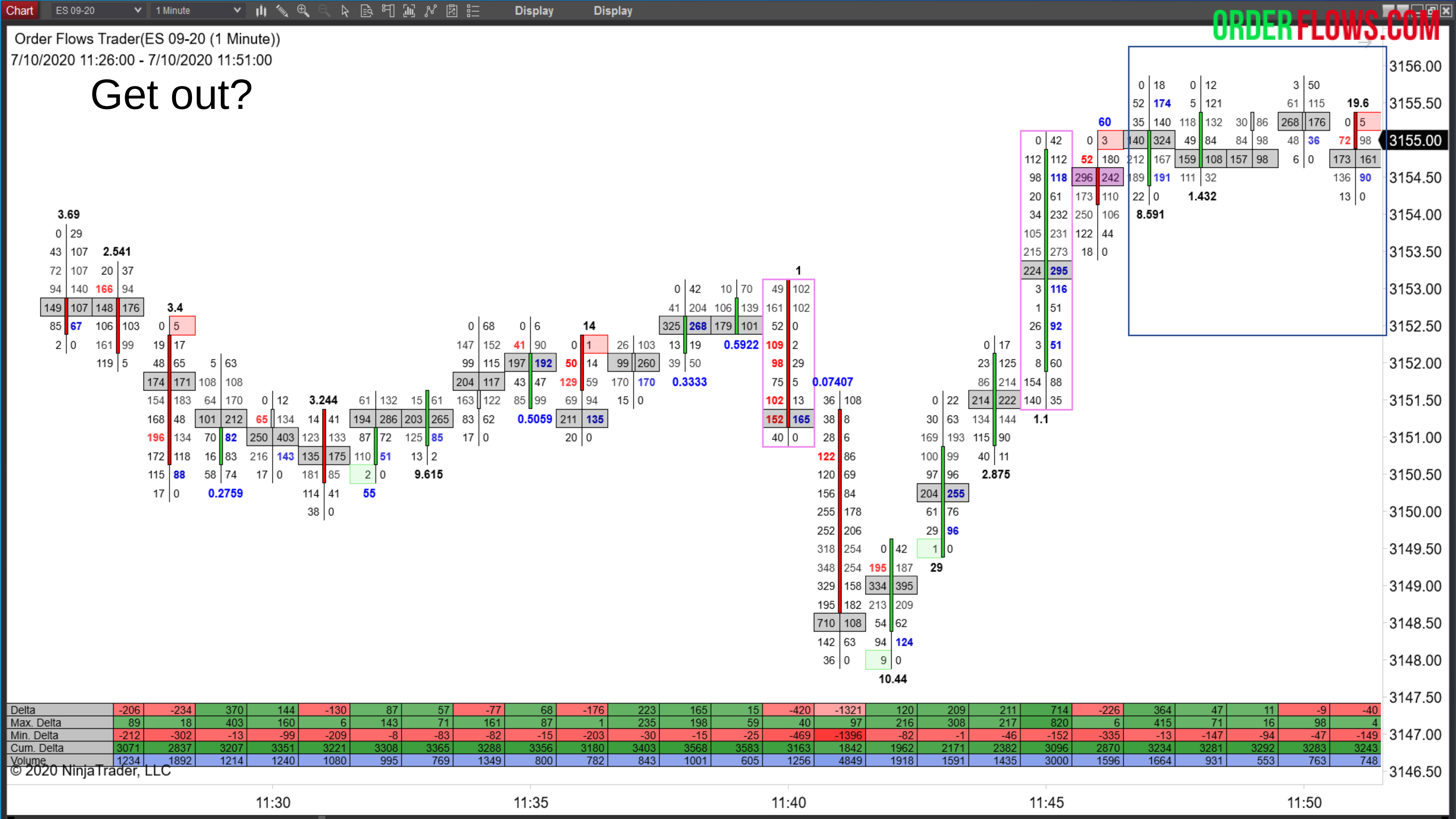
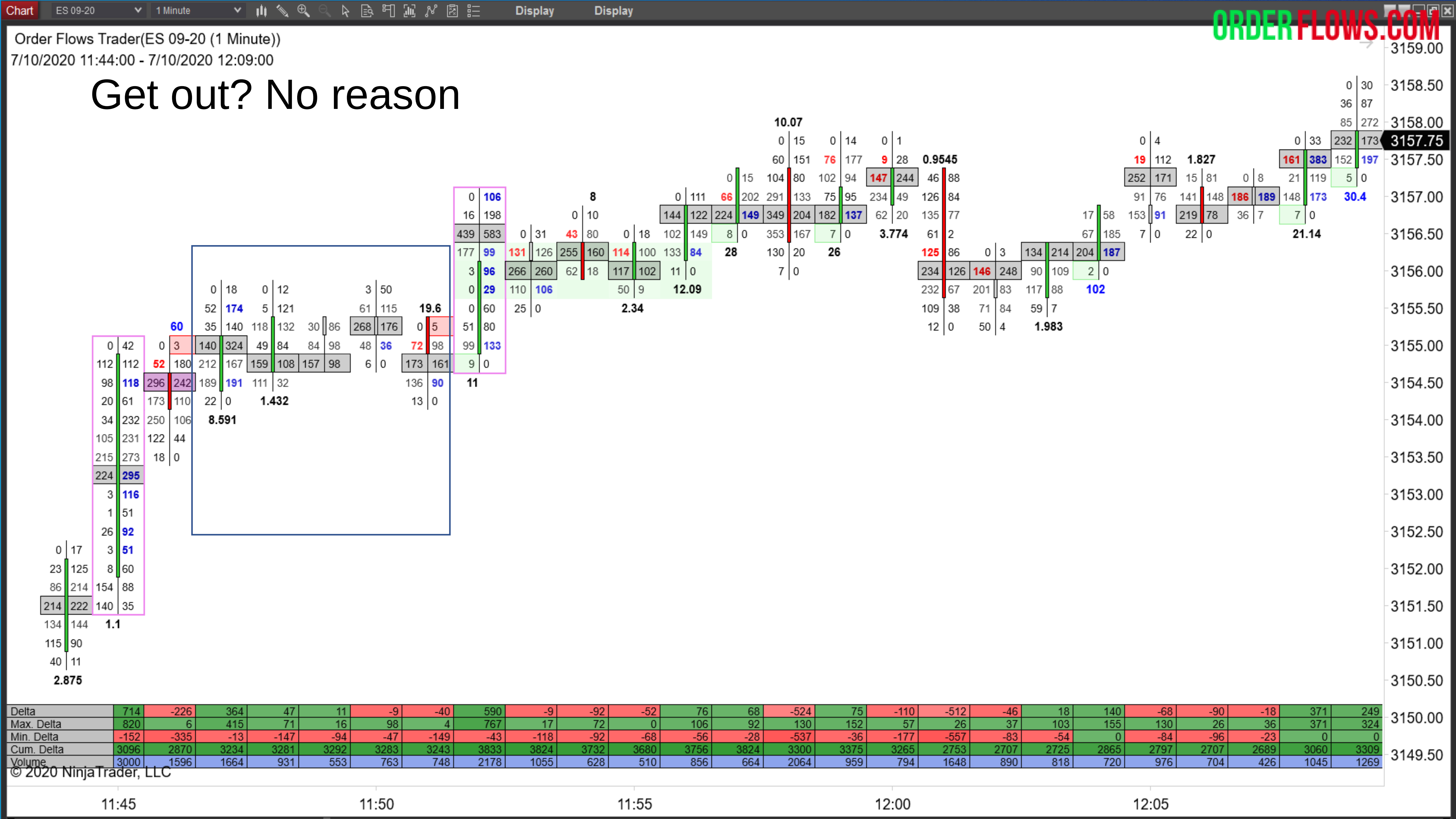
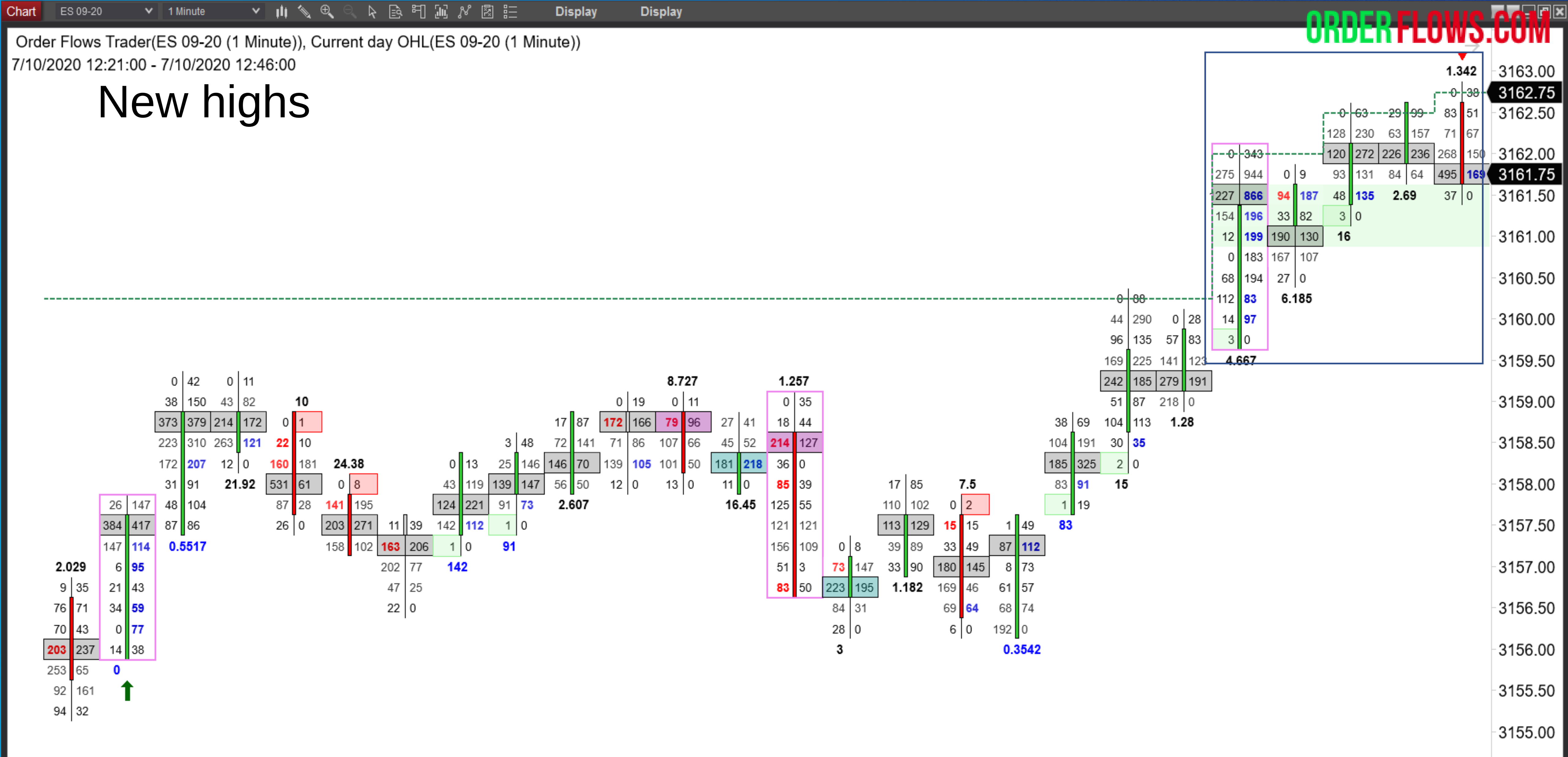


Delta	-206	-234	370	144	-130	87	57	-77	68	-176	223	165	15	-420	-1321	120	209	211	714	-226	364	47	11	-9	-40
Max. Delta	89	18	403	160	6	143	71	161	87	1	235	198	59	40	97	216	308	217	820	6	415	71	16	98	4
Min. Delta	-212	-302	-13	-99	-209	-8	-83	-82	-15	-203	-30	-15	-25	-469	-1396	-82	-1	-46	-152	-335	-13	-147	-94	-47	-149
Cum. Delta	3071	2837	3207	3351	3221	3308	3365	3288	3356	3180	3403	3568	3583	3163	1842	1962	2171	2382	3096	2870	3234	3281	3292	3283	3243
Volume	1234	1892	1214	1240	1080	995	769	1349	800	782	843	1001	605	1256	4849	1918	1591	1435	3000	1596	1664	931	553	763	748

Get out? No reason



New highs



Delta	358	397	-146	-545	74	-98	155	155	57	-18	-77	47	-306
Max. Delta	419	582	64	1	81	5	155	155	67	30	5	56	95
Min. Delta	0	-17	-156	-547	-78	-144	0	-2	-26	-62	-81	-29	-323
Cum. Delta	2955	3352	3206	2661	2735	2637	2792	2947	3004	2986	2909	2956	2650
Volume	1622	2341	918	1107	1078	792	775	673	639	770	523	575	1472

Delta	-27	183	-151	-52	284	420	-270	1240	4	439	154	-479	
Max. Delta	55	215	15	24	330	559	24	1608	15	512	175	81	
Min. Delta	-63	0	-164	-186	0	-7	-314	-3	-192	-11	-26	-505	
Cum. Delta	2623	2806	2655	2603	2887	3307	3037	4277	4281	4720	4874	4395	
Volume	789	807	793	782	1106	1896	1120	4970	1026	1223	958	1429	

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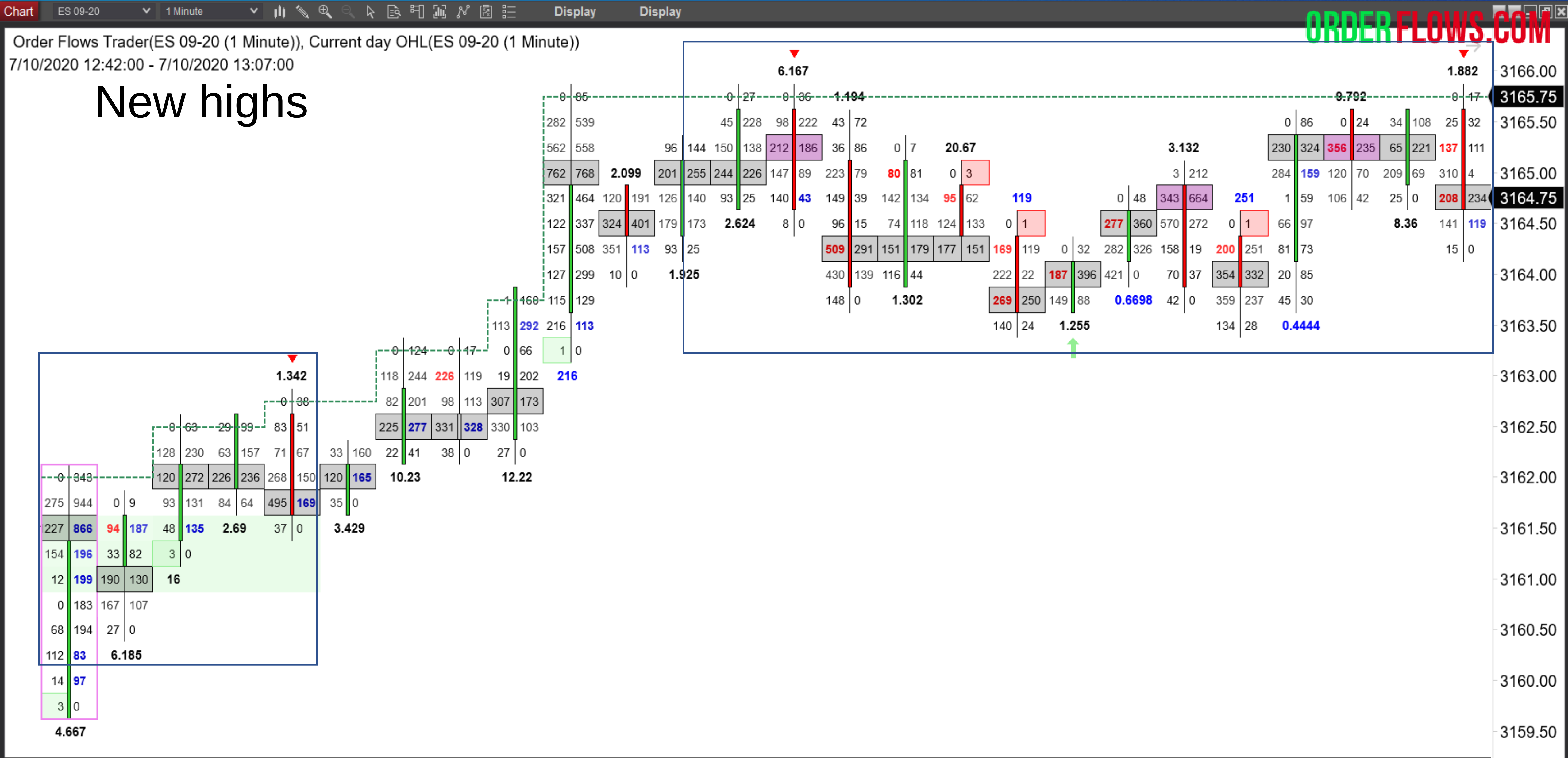

Delta	4	439	154	-479	137	440	-116	199	1135	-100	42	112	-29	-913	0	-47	-384	180	-246	18	-198	186	-211	65	-319
Max. Delta	15	512	175	81	141	477	135	217	1888	26	120	112	156	33	72	0	0	188	90	320	26	243	1	97	4
Min. Delta	-192	-11	-26	-505	-7	0	-120	-294	-134	-165	-126	-104	-29	-913	-67	-85	-408	-15	-312	-43	-265	-25	-211	-97	-378
Cum. Delta	4281	4720	4874	4395	4532	4972	4856	5055	6190	6090	6132	6244	6215	5302	5302	5255	4871	5051	4805	4823	4625	4811	4600	4665	4346
Volume	1026	1223	958	1429	513	1334	1270	1793	6465	1510	1432	1176	1181	2355	1126	745	1216	852	1714	2390	1896	1640	953	731	1353

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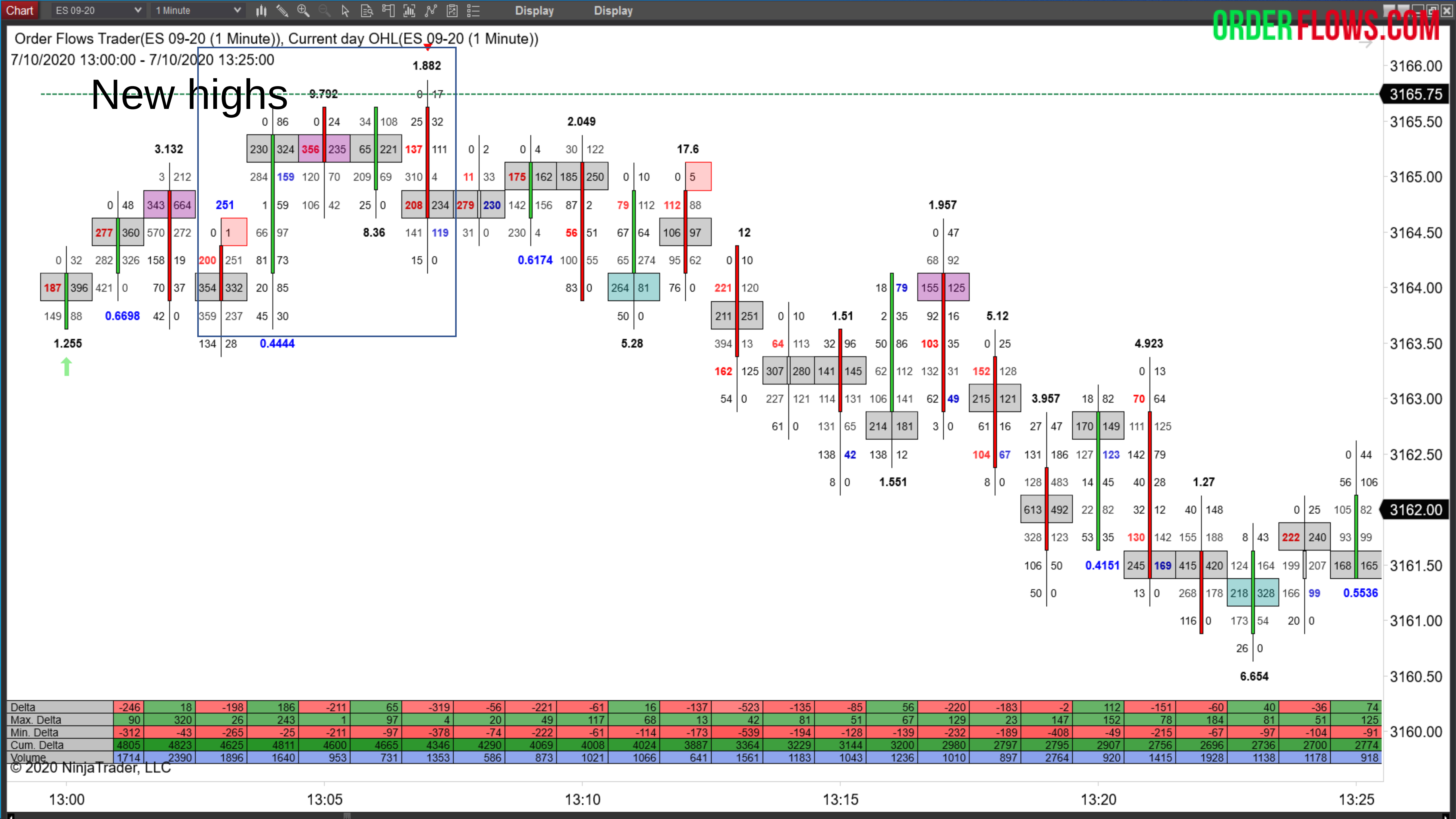
12:45 12:50 12:55 13:00 13:05


Order Flows Trader(ES 09-20 (1 Minute)), Current day OHL(ES 09-20 (1 Minute))
7/10/2020 13:00:00 - 7/10/2020 13:25:00
New highs
ORDERFLOWS.COM
Delta -246 18 -198 186 -211 65 -319 -56 -221 -61 16 -137 -523 -135 -85 56 -220 -183 -2 112 -151 -60 40 -36 74
Max. Delta 90 320 26 243 1 97 4 20 49 117 68 13 42 81 51 67 129 23 147 152 78 184 81 51 125
Min. Delta -312 -43 -265 -25 -211 -97 -378 -74 -222 -61 -114 -173 -539 -194 -128 -139 -232 -189 -408 -49 -215 -67 -97 -104 -91
Cum. Delta 4805 4823 4625 4811 4600 4665 4346 4290 4069 4008 4024 3887 3364 3229 3144 3200 2980 2797 2795 2907 2756 2696 2736 2700 2774
Volume 1714 2390 1896 1640 953 731 1353 586 873 1021 1066 641 1561 1183 1043 1236 1010 897 2764 920 1415 1928 1138 1178 918
© 2020 NinjaTrader, LLC
13:00
13:05
13:10
13:15
13:20
13:25

Don’t get greedy. It’s easier said than done.

We all know the saying “know when to walk away, know when to run.” There will be times the market is generous, take it and be happy. When the market is acting like a dog holding a piece of meat, let it go.

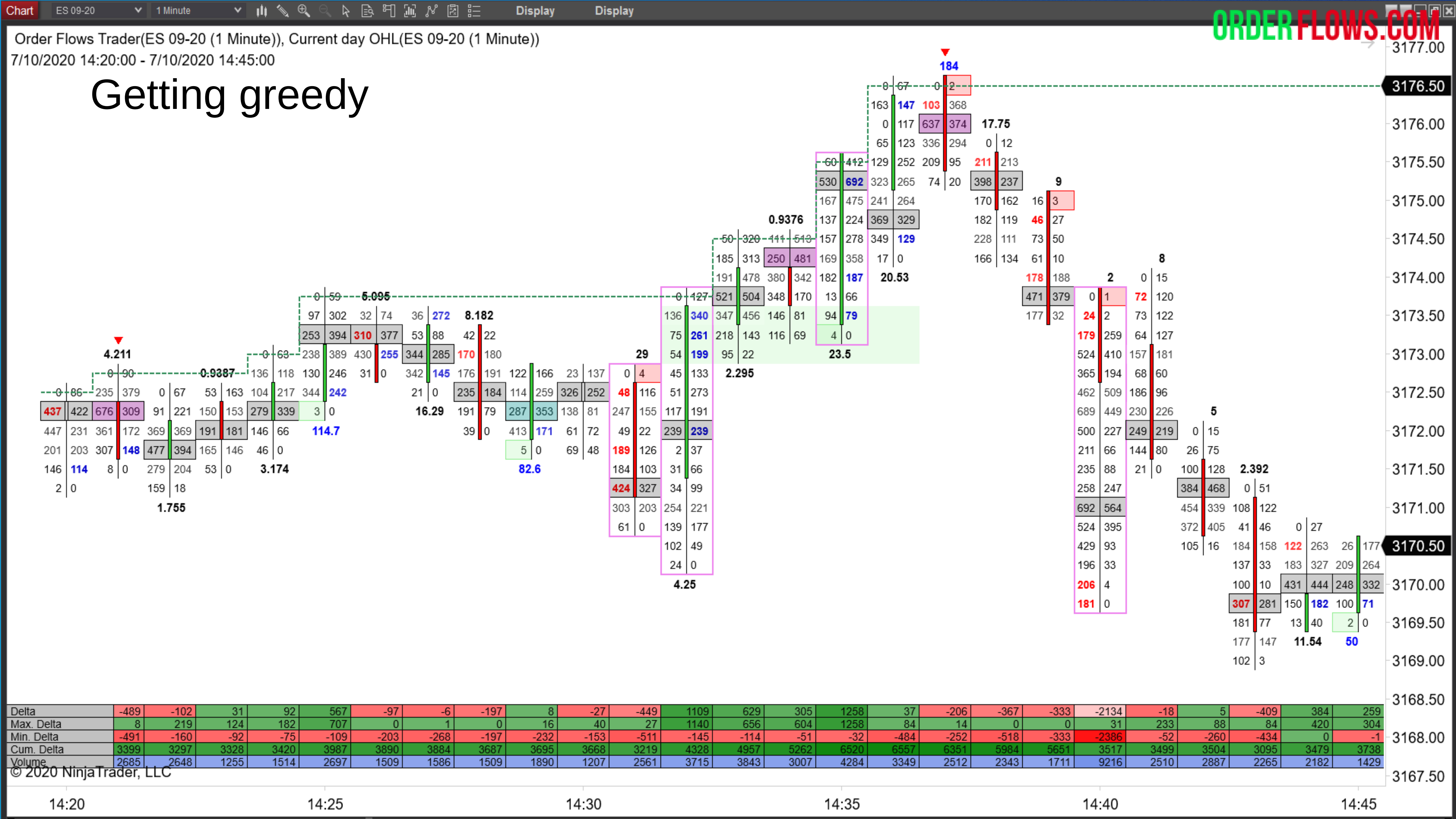
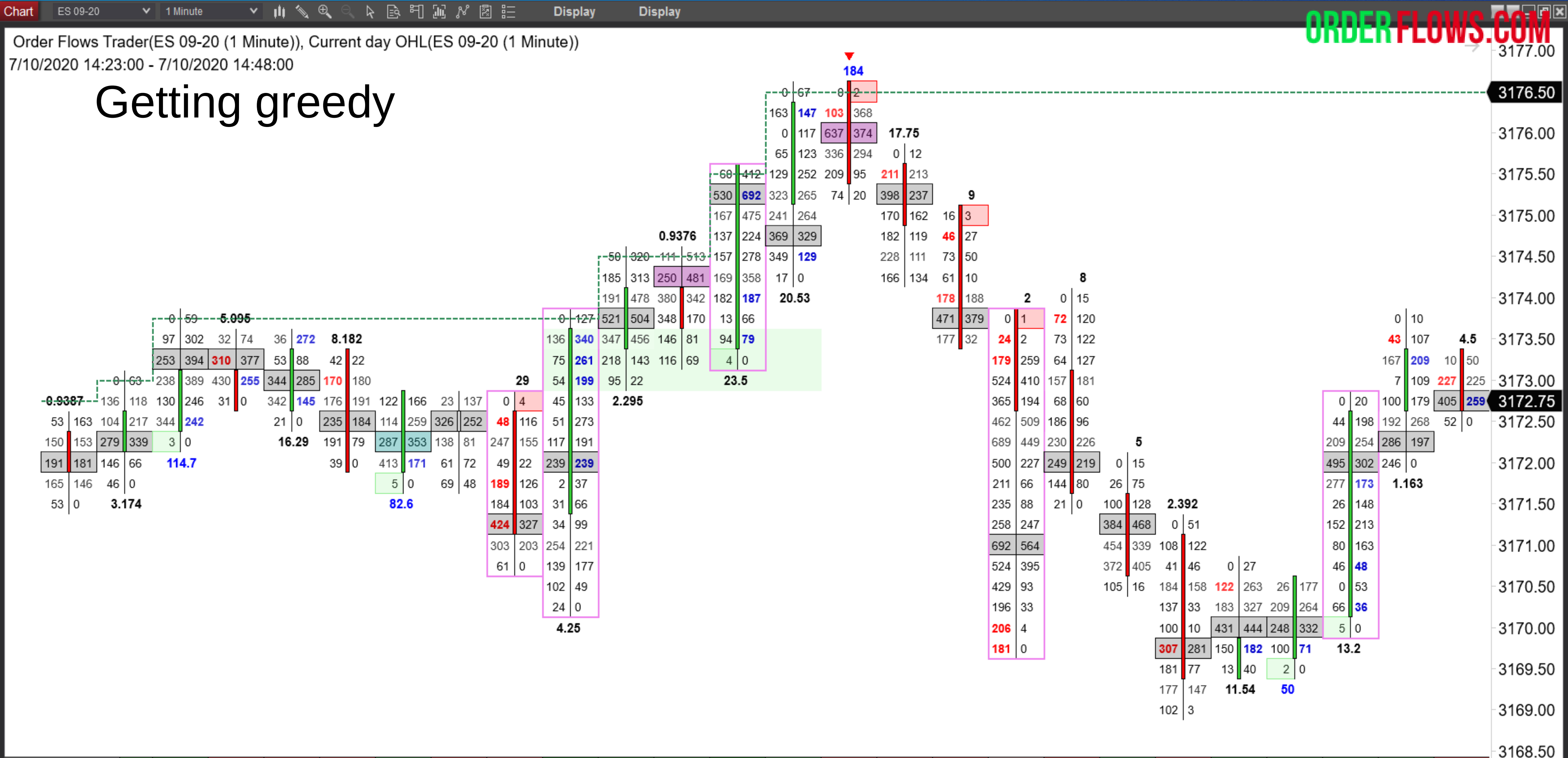


Chart
ES 09-20
1 Minute
Display
Display
ORDERFLOWS.COM
Order Flows Trader(ES 09-20 (1 Minute)), Current day OHL(ES 09-20 (1 Minute))
7/10/2020 14:20:00 - 7/10/2020 14:45:00
Getting greedy
Delta -489 -102 31 92 567 -97 -6 -197 8 -27 -449 1109 629 305 1258 37 -206 -367 -333 -2134 -18 5 -409 384 259
Max. Delta 8 219 124 182 707 0 1 0 16 40 27 1140 656 604 1258 84 14 0 0 31 233 88 84 420 304
Min. Delta -491 -160 -92 -75 -109 -203 -268 -197 -232 -153 -511 -145 -114 -51 -32 -484 -252 -518 -333 -2386 -52 -260 -434 0 -1
Cum. Delta 3399 3297 3328 3420 3987 3890 3884 3687 3695 3668 3219 4328 4957 5262 6520 6557 6351 5984 5651 3517 3499 3504 3095 3479 3738
Volume 2685 2648 1255 1514 2697 1509 1586 1509 1890 1207 2561 3715 3843 3007 4284 3349 2512 2343 1711 9216 2510 2887 2265 2182 1429
© 2020 NinjaTrader, LLC
14:20
14:25
14:30
14:35
14:40
14:45

Order Flows Trader(ES 09-20 (1 Minute)), Current day OHL(ES 09-20 (1 Minute))
7/10/2020 14:23:00 - 7/10/2020 14:48:00

Getting greedy



Delta	92	567	-97	-6	-197	8	-27	-449	1109	629	305	1258	37	-206	-367	-333	-2134	-18	5	-409	384	259	208	38	-160
Max. Delta	182	707	0	1	0	16	40	27	1140	656	604	1258	84	14	0	0	31	233	88	84	420	304	532	88	35
Min. Delta	-75	-109	-203	-268	-197	-232	-153	-511	-145	-114	-51	-32	-484	-252	-518	-333	-2386	-52	-260	-434	0	-1	-46	-328	-173
Cum. Delta	3420	3987	3890	3884	3687	3695	3668	3219	4328	4957	5262	6520	6557	6351	5984	5651	3517	3499	3504	3095	3479	3738	3946	3984	3824
Volume	1514	2697	1509	1586	1509	1890	1207	2561	3715	3843	3007	4284	3349	2512	2343	1711	9216	2510	2887	2265	2182	1429	3008	2120	1228

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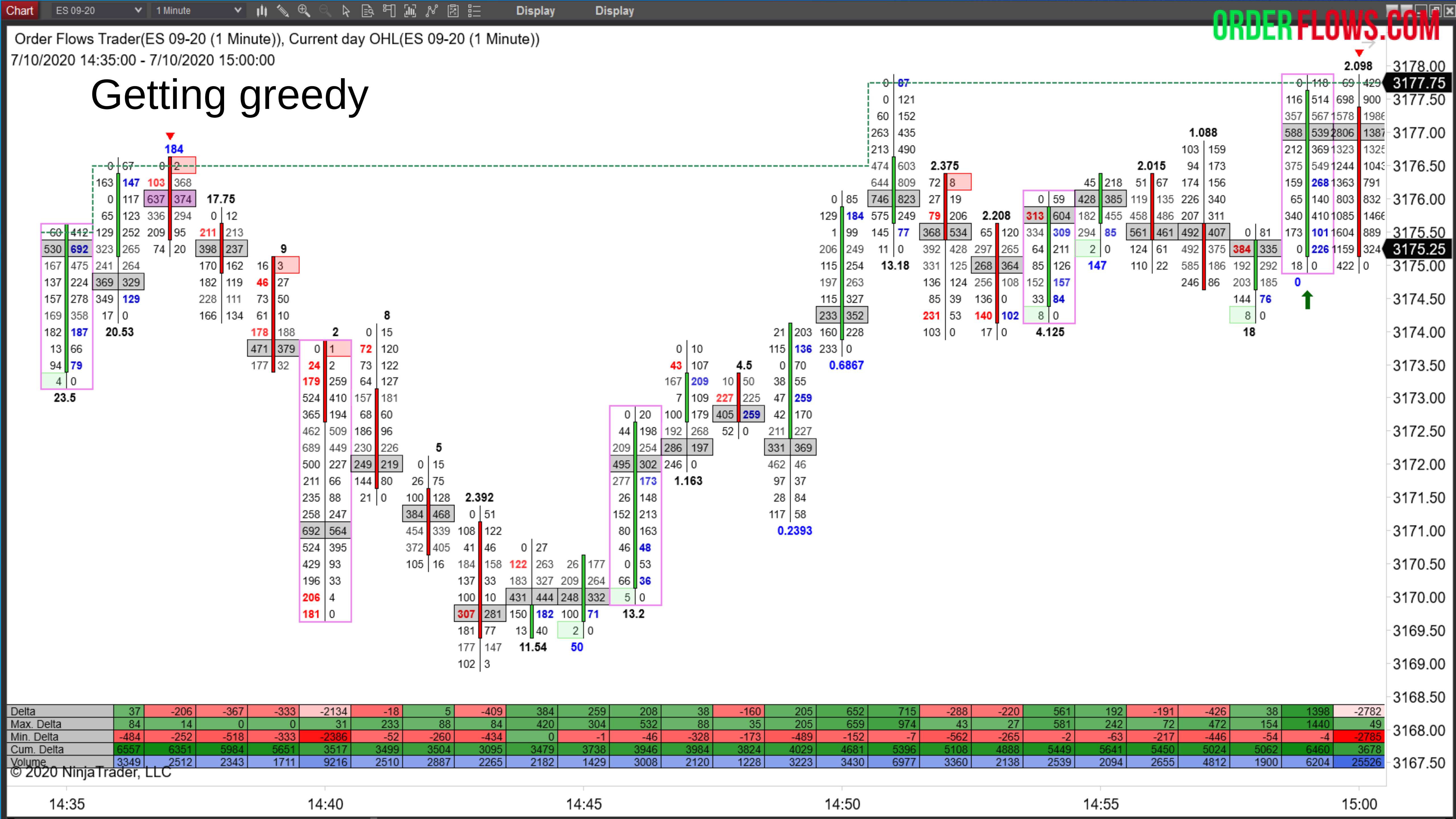

Delta	37	-206	-367	-333	-2134	-18	5	-409	384	259	208	38	-160	205	652	715	-288	-220	561	192	-191	-426	38	1398	-2782
Max. Delta	84	14	0	0	31	233	88	84	420	304	532	88	35	205	659	974	43	27	581	242	72	472	154	1440	49
Min. Delta	-484	-252	-518	-333	-2386	-52	-260	-434	0	-1	-46	-328	-173	-489	-152	-7	-562	-265	-2	-63	-217	-446	-54	-4	-2785
Cum. Delta	6557	6351	5984	5651	3517	3499	3504	3095	3479	3738	3946	3984	3824	4029	4681	5396	5108	4888	5449	5641	5450	5024	5062	6460	3678
Volume	3349	2512	2343	1711	9216	2510	2887	2265	2182	1429	3008	2120	1228	3223	3430	6977	3360	2138	2539	2094	2655	4812	1900	6204	25526

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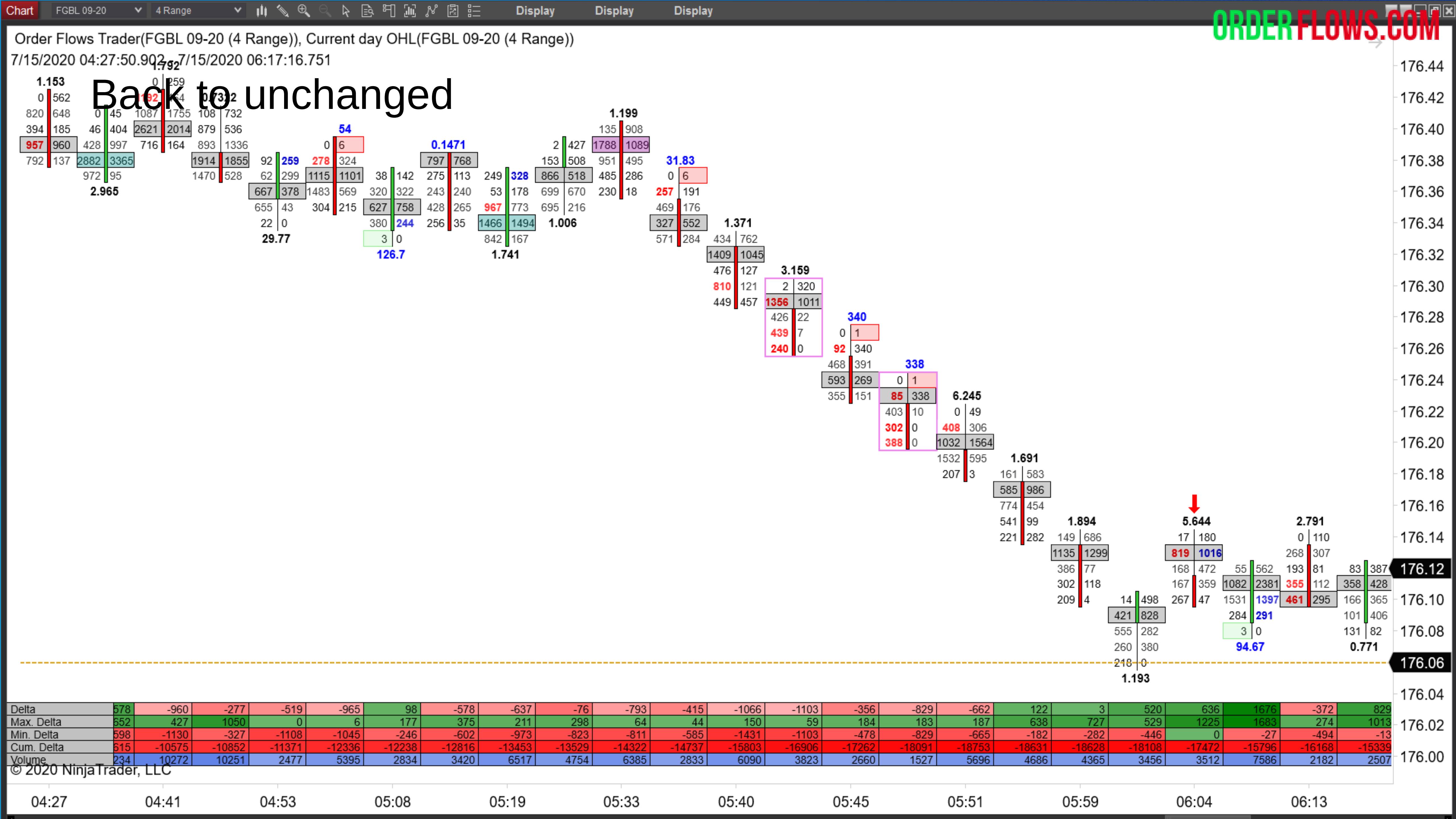
Chart
FGBL 09-20
4 Range
Display
Display
Display
ORDERFLOWS.COM
Order Flows Trader(FGBL 09-20 (4 Range)), Current day OHL(FGBL 09-20 (4 Range))
7/15/2020 04:27:50.902 - 7/15/2020 06:17:16.751
Back to unchanged
Delta 578 -960 -277 -519 -965 98 -578 -637 -76 -793 -415 -1066 -1103 -356 -829 -662 122 3 520 636 1676 -372 829
Max. Delta 652 427 1050 0 6 177 375 211 298 64 44 150 59 184 183 187 638 727 529 1225 1683 274 1013
Min. Delta 598 -1130 -327 -1108 -1045 -246 -602 -973 -823 -811 -585 -1431 -1103 -478 -829 -665 -182 -282 -446 0 -27 -494 -13
Cum. Delta 615 -10575 -10852 -11371 -12336 -12238 -12816 -13453 -13529 -14322 -14737 -15803 -16906 -17262 -18091 -18753 -18631 -18628 -18108 -17472 -15796 -16168 -15339
Volume 234 10272 10251 2477 5395 2834 3420 6517 4754 6385 2833 6090 3823 2660 1527 5696 4686 4365 3456 3512 7586 2182 2507
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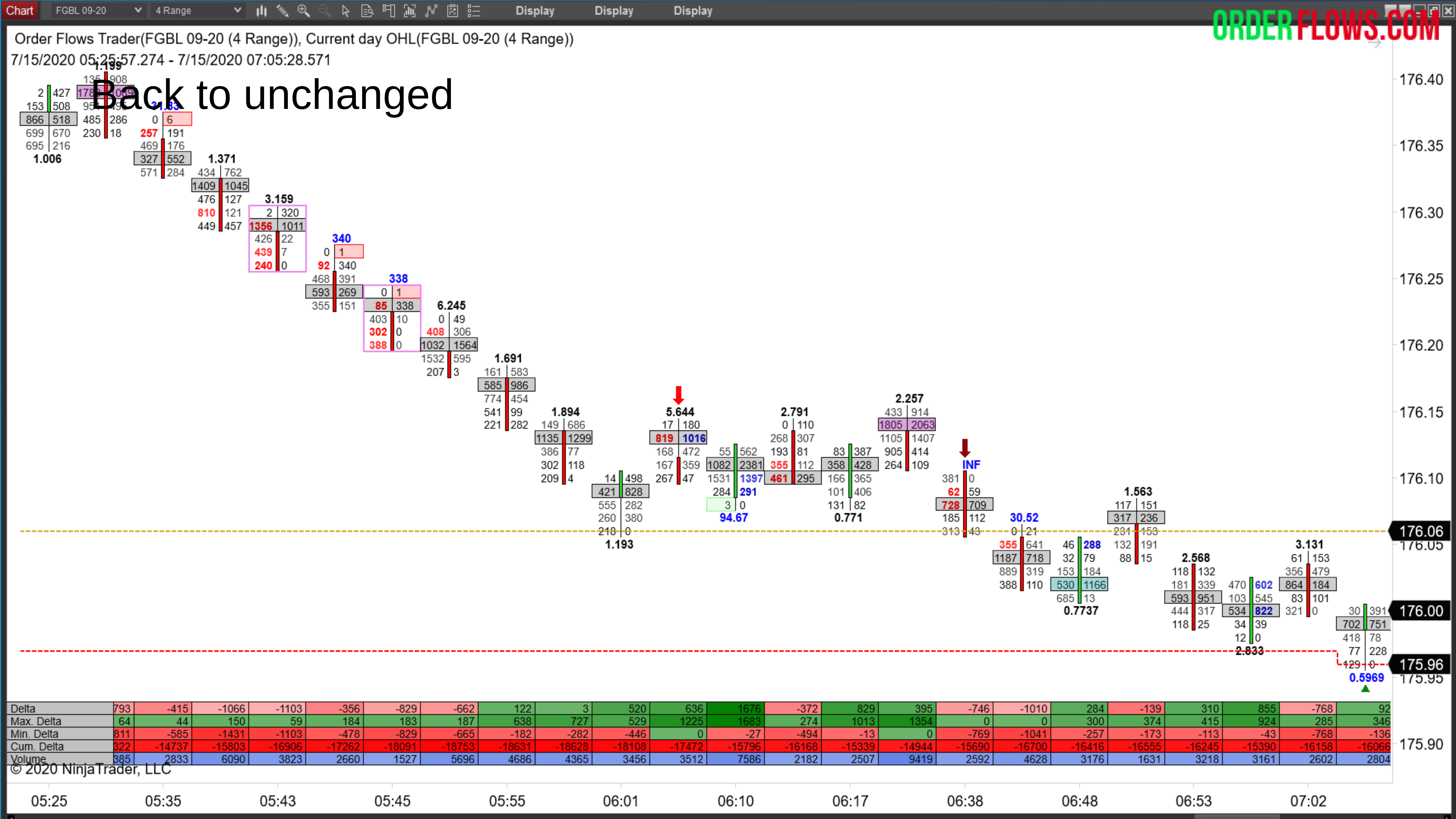
04:27 04:41 04:53 05:08 05:19 05:33 05:40 05:45 05:51 05:59 06:04 06:13
176.44 176.42 176.40 176.38 176.36 176.34 176.32 176.30 176.28 176.26 176.24 176.22 176.20 176.18 176.16 176.14 176.12 176.10 176.08 176.06 176.04 176.02 176.00


ORDERFLOWS.COM
Order Flows Trader(FGBL 09-20 (4 Range)), Current day OHL(FGBL 09-20 (4 Range))
7/15/2020 05:25:57.274 - 7/15/2020 07:05:28.571
Back to unchanged
Delta
Max. Delta
Min. Delta
Cum. Delta
Volume
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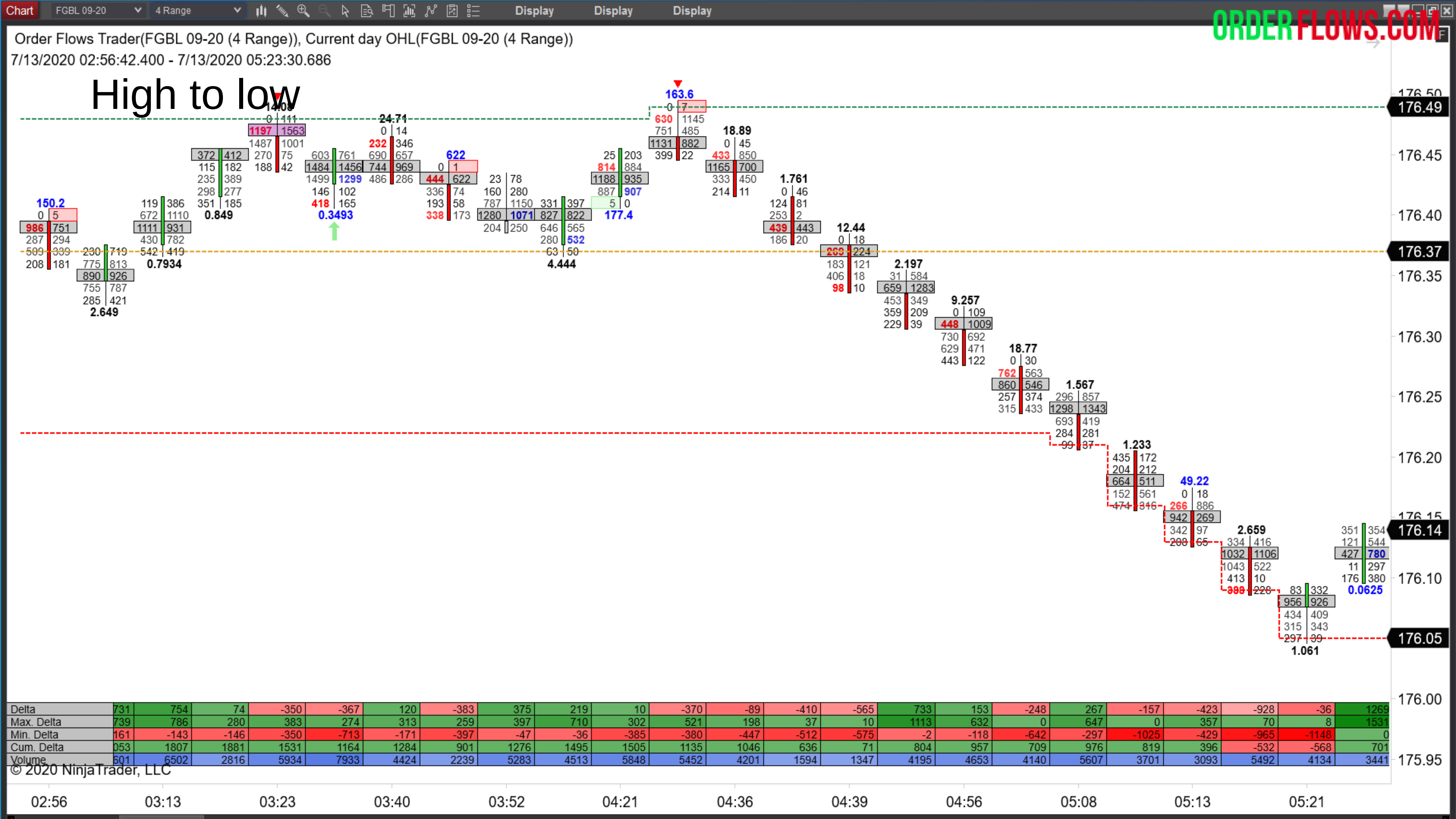
Taking profits after a monster move is enjoyable.

It’s like the scene in the movie Trading Places where the guys are covering their shorts and they are just ambivalent to the prices at that point because they are short at the highs and now buying off the lows.



Delta	731	754	74	-350	-367	120	-383	375	219	10	-370	-89	-410	-565	733	153	-248	267	-157	-423	-928	-36	1269
Max. Delta	739	786	280	383	274	313	259	397	710	302	521	198	37	10	1113	632	0	647	0	357	70	8	1531
Min. Delta	161	-143	-146	-350	-713	-171	-397	-47	-36	-385	-380	-447	-512	-575	-2	-118	-642	-297	-1025	-429	-965	-1148	0
Cum. Delta	053	1807	1881	1531	1164	1284	901	1276	1495	1505	1135	1046	636	71	804	957	709	976	819	396	-532	-568	701
Volume	601	6502	2816	5934	7933	4424	2239	5283	4513	5848	5452	4201	1594	1347	4195	4653	4140	5607	3701	3093	5492	4134	3441

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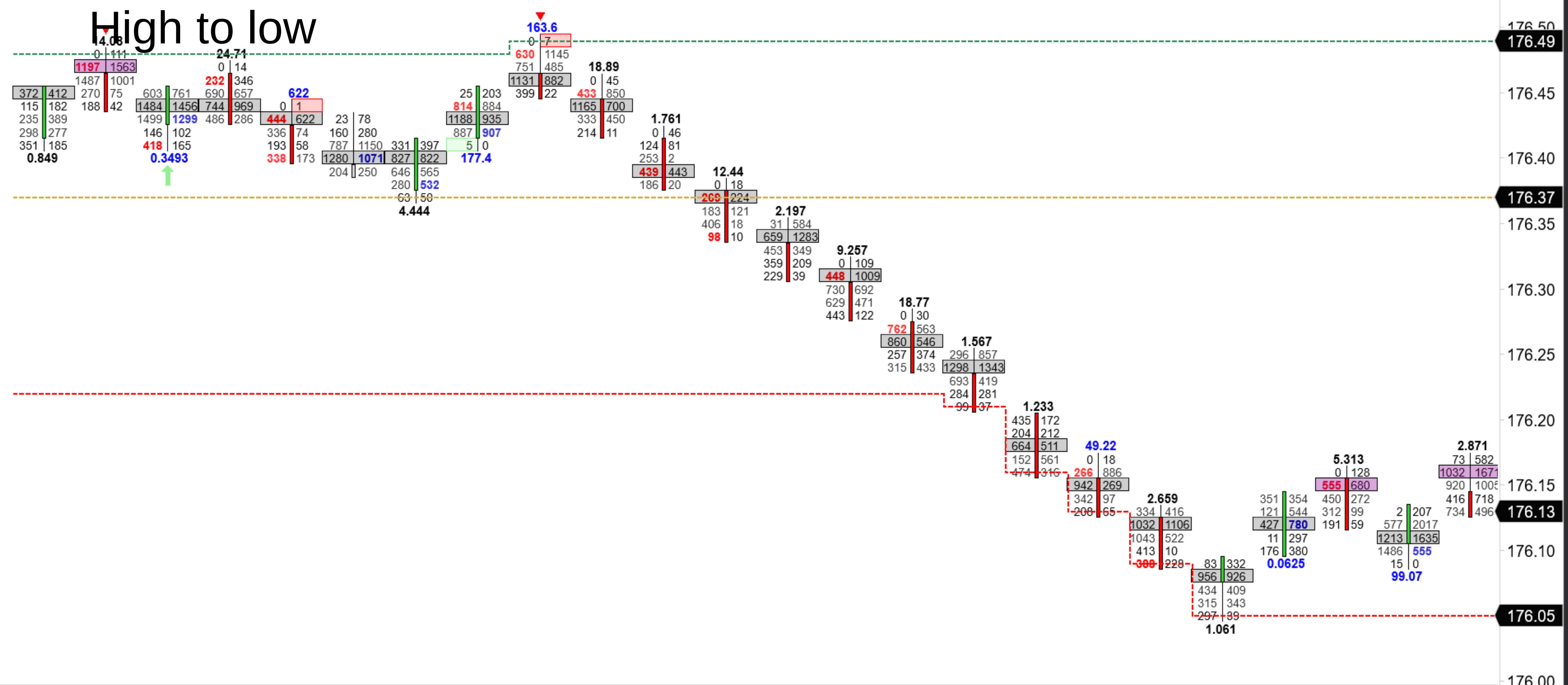
Order Flows Trader(FGBL 09-20 (4 Range)), Current day OHL(FGBL 09-20 (4 Range))

7/13/2020 03:17:28.507 - 7/13/2020 05:53:01.377



Delta	350	-367	120	-383	375	219	10	-370	-89	-410	-565	733	153	-248	267	-157	-423	-928	-36	1269	-270	1121	1297
Max. Delta	383	274	313	259	397	710	302	521	198	37	10	1113	632	0	647	0	357	70	8	1531	364	1123	1471
Min. Delta	350	-713	-171	-397	-47	-36	-385	-380	-447	-512	-575	-2	-118	-642	-297	-1025	-429	-965	-1148	0	-329	-280	-320
Cum. Delta	531	1164	1284	901	1276	1495	1505	1135	1046	636	71	804	957	709	976	819	396	-532	-568	701	431	1552	2849
Volume	934	7933	4424	2239	5283	4513	5848	5452	4201	1594	1347	4195	4653	4140	5607	3701	3093	5492	4134	3441	2746	7707	7647

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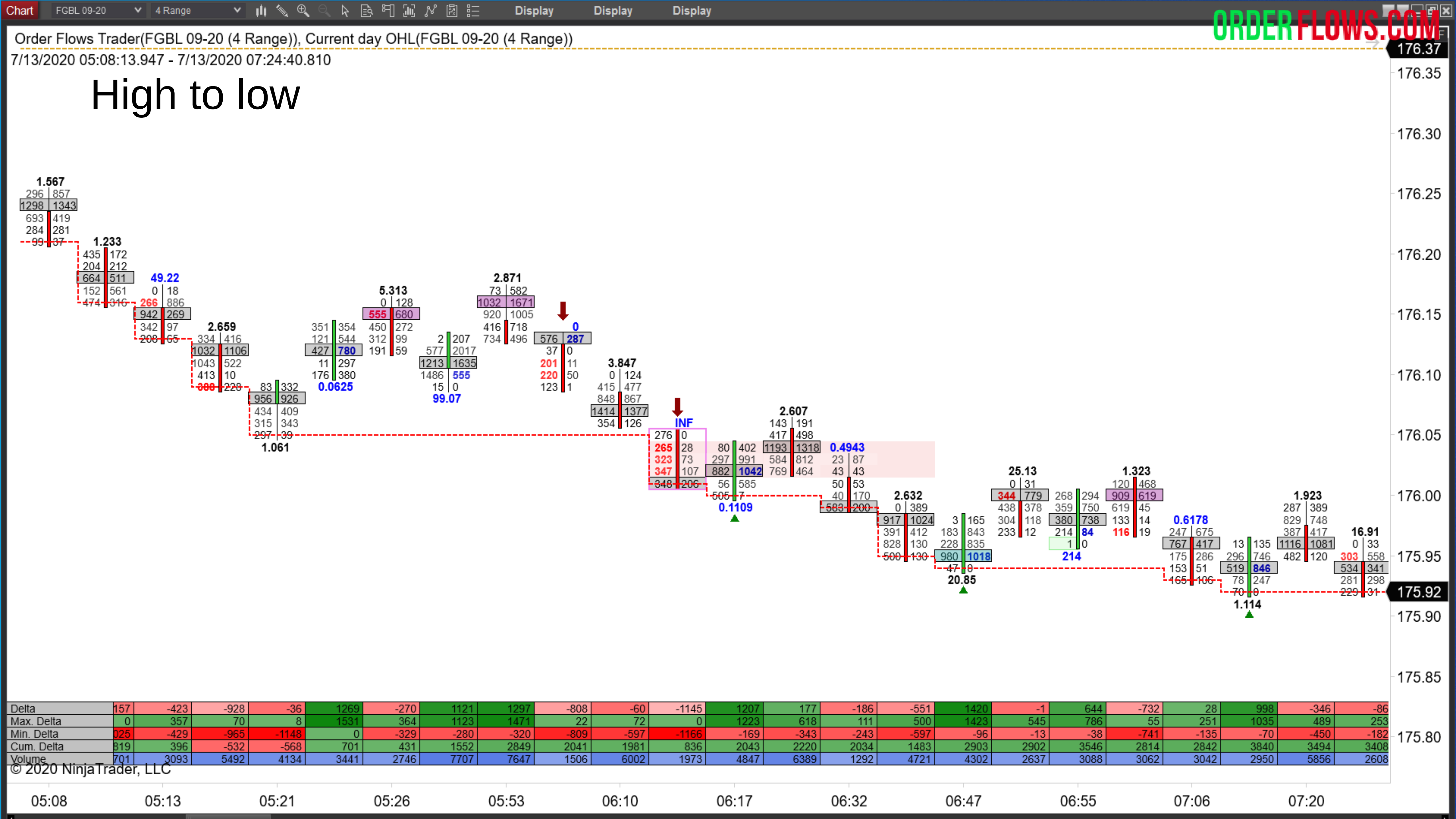
03:17 03:34 03:43 04:04 04:28 04:37 04:47 05:01 05:10 05:17 05:23 05:40



Delta	157	-423	-928	-36	1269	-270	1121	1297	-808	-60	-1145	1207	177	-186	-551	1420	-1	644	-732	28	998	-346	-86
Max. Delta	0	357	70	8	1531	364	1123	1471	22	72	0	1223	618	111	500	1423	545	786	55	251	1035	489	253
Min. Delta	025	-429	-965	-1148	0	-329	-280	-320	-809	-597	-1166	-169	-343	-243	-597	-96	-13	-38	-741	-135	-70	-450	-182
Cum. Delta	819	396	-532	-568	701	431	1552	2849	2041	1981	836	2043	2220	2034	1483	2903	2902	3546	2814	2842	3840	3494	3408
Volume	701	3093	5492	4134	3441	2746	7707	7647	1506	6002	1973	4847	6389	1292	4721	4302	2637	3088	3062	3042	2950	5856	2608

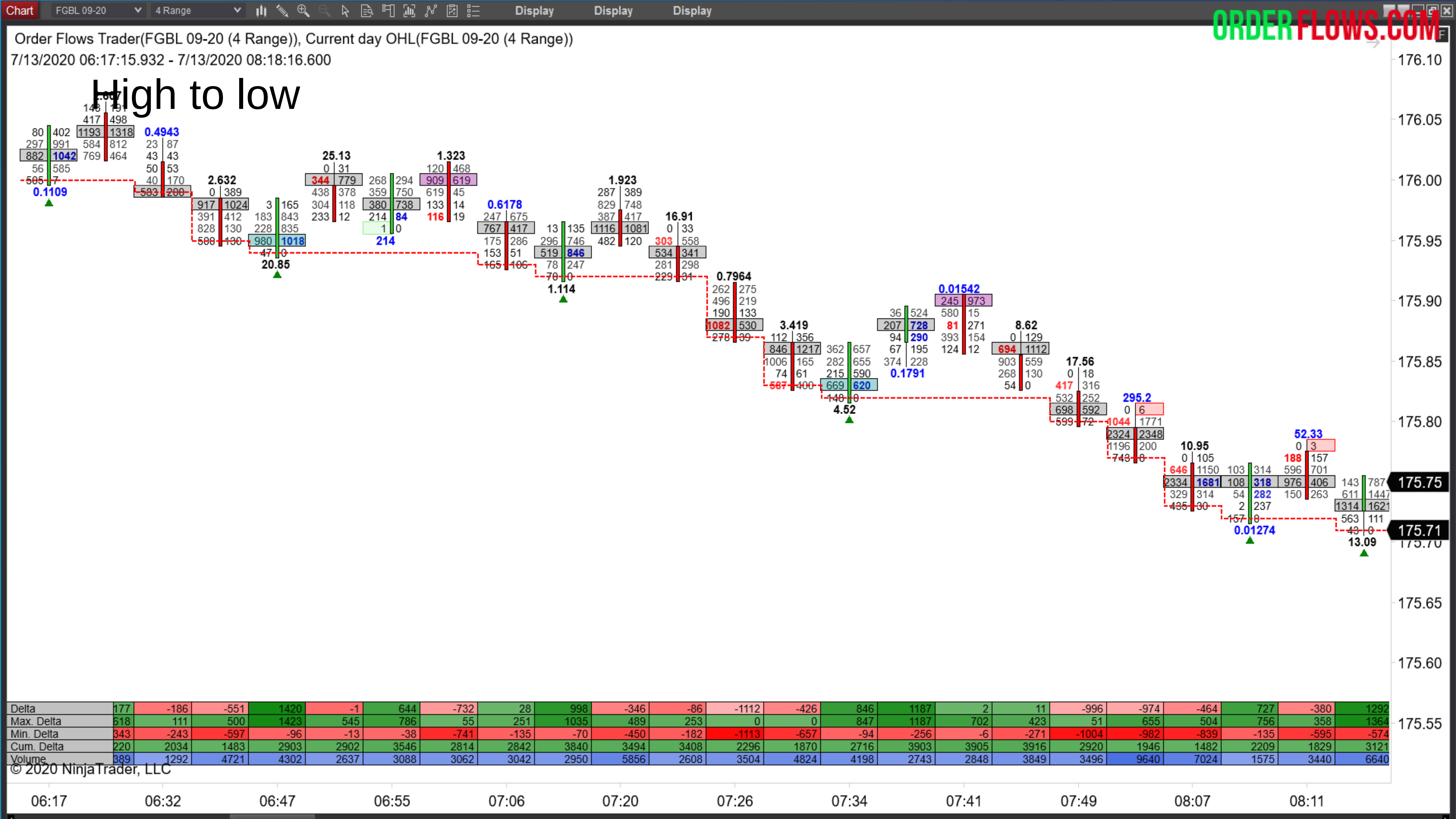


Chart
FGBL 09-20
4 Range
Display
Display
Display
ORDERFLOWS.COM
Order Flows Trader(FGBL 09-20 (4 Range)), Current day OHL(FGBL 09-20 (4 Range))
7/13/2020 06:17:15.932 - 7/13/2020 08:18:16.600
High to low
176.10
176.05
176.00
175.95
175.90
175.85
175.80
175.75
175.71
175.65
175.60
175.55
Delta 177 -186 -551 1420 -1 644 -732 28 998 -346 -86 -1112 -426 846 1187 2 11 -996 -974 -464 727 -380 1292
Max. Delta 618 111 500 1423 545 786 55 251 1035 489 253 0 0 847 1187 702 423 51 655 504 756 358 1364
Min. Delta 343 -243 -597 -96 -13 -38 -741 -135 -70 -450 -182 -1113 -657 -94 -256 -6 -271 -1004 -982 -839 -135 -595 -574
Cum. Delta 220 2034 1483 2903 2902 3546 2814 2842 3840 3494 3408 2296 1870 2716 3903 3905 3916 2920 1946 1482 2209 1829 3121
Volume 389 1292 4721 4302 2637 3088 3062 3042 2950 5856 2608 3504 4824 4198 2743 2848 3849 3496 9640 7024 1575 3440 6640
© 2020 NinjaTrader, LLC
06:17
06:32
06:47
06:55
07:06
07:20
07:26
07:34
07:41
07:49
08:07
08:11

This concludes Module 11. In Module 12 we will discuss putting the pieces of order flow together to better understand the market.