

# Orderflows Market Flow Trader Indicator

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The Orderflows Market Flows Trader is based on the Ratios calculated in the Orderflows Trader footprint software and the way I use them with Divergences.

What the Orderflows Market Flows Trader does is looks for instances of Ratios and Divergences, not just at highs of day or lows of day, but also swing highs and swing lows and just after highs and lows and made.

The screenshot shows the 'Indicators' dialog box in NinjaTrader. The 'Available' list on the left contains various indicators, with 'Orderflows Market Flow Trader(GC 04-20 (1 Minute))' highlighted in yellow. The 'Configured' list on the right shows the same indicator is now active. The 'Properties' pane on the right is expanded to show the 'License' section, which is highlighted with a white box. Below it, other sections like 'Trade entry signal', 'Visuals', 'Misc', 'Data Series', and 'Set up' are visible with their respective settings.

Section	Property	Value
License	License token	
	Trade entry signal	
Trade entry signal	Enable	<input checked="" type="checkbox"/>
	Trade Price Level in Ticks (m...)	2
	Trade validity in bars (max 5)	2
Visuals	Signal Box height in ticks (0=d...)	2
	Signal box high offset in ticks	0.5
	Signal box low offset in ticks	-0.5
	Signal Box opacity (0% - 100%)	20
	Signal Box width in bars (0=di...)	5
Misc	Look Back Bars (0=disable)	5
	Ratio bounds high - BUY	30
	Ratio bounds high - SELL	30
	Ratio bounds low - BUY	1.5
	Ratio bounds low - SELL	1.5
	Signal mark displacement in t...	2
	Sound alert file name	
Data Series	Input series	GC 04-20 (1 Minute)
Set up		

License token – where you enter the license token after importing the indicator into NinjaTrader and adding it to a chart.

The screenshot shows the 'Indicators' window with the 'Orderflows Market Flow Trader(GC 04-20 (1 Minute))' indicator selected. The 'Properties' panel is open, and the 'Trade entry signal' section is highlighted. The 'Enable' checkbox is checked, and the 'Trade Price Level in Ticks' and 'Trade validity in bars (max 5)' are both set to 2. The 'Configured' list on the left shows the selected indicator highlighted in yellow.

Section	Property	Value
Trade entry signal	Enable	<input checked="" type="checkbox"/>
	Trade Price Level in Ticks (m...)	2
	Trade validity in bars (max 5)	2
Visuals	Signal Box height in ticks (0=d...)	2
	Signal box high offset in ticks	0.5
	Signal box low offset in ticks	-0.5
	Signal Box opacity (0% - 100%)	20
	Signal Box width in bars (0=di...)	5
Misc	Look Back Bars (0=disable)	5
	Ratio bounds high - BUY	30
	Ratio bounds high - SELL	30
	Ratio bounds low - BUY	1.5
	Ratio bounds low - SELL	1.5
	Signal mark displacement in t...	2
	Sound alert file name	
Data Series	Input series	GC 04-20 (1 Minute)
Set up		

## Trade Entry Signal

To enable the trade entry signal put a check in the box next to Enable.

**Trade Price Level in Ticks**, default is 2. This is how far price must move beyond the signal bar, above the high for a buy or below the low for a sell to trigger.

**Trade Validity in Bar**, default is 2. This is the window after the signal bar, price must begin moving for a signal to be generated.

The screenshot shows the 'Indicators' window with the 'Orderflows Market Flow Trader(GC 04-20 (1 Minute))' indicator selected. The 'Properties' panel is open, and the 'Visuals' section is highlighted with a white box. The 'Visuals' section contains the following settings:

Property	Value
Signal Box height in ticks (0=d...	2
Signal box high offset in ticks	0.5
Signal box low offset in ticks	-0.5
Signal Box opacity (0% - 100%)	20
Signal Box width in bars (0=di...	5

Other sections in the 'Properties' panel include:

- License**: License token (empty)
- Trade entry signal**: Enable (checked), Trade Price Level in Ticks (m... (2), Trade validity in bars (max 5) (2)
- Misc**: Look Back Bars (0=disable) (5), Ratio bounds high - BUY (30), Ratio bounds high - SELL (30), Ratio bounds low - BUY (1.5), Ratio bounds low - SELL (1.5), Signal mark displacement in t... (2), Sound alert file name (empty)
- Data Series**: Input series (GC 04-20 (1 Minute))
- Set up**: (empty)

Buttons at the bottom: OK, Cancel, Apply.

## Visuals

**Signal box height in ticks** – how tall the zone is drawn.

**Signal box high offset in ticks** – where the sell zone appears on a sell.

**Signal box low offset in tick** – where the buy zone appears on a buy.

**Signal box opacity** – how light or dark the zone appears on a chart.

**Signal box width in bars** – how many bars out to draw a zone. **Enter a 0 to disable the zones (if you don't want a zone drawn).**

Indicators

Available

- Delta Candles
- DeltaScalper
- Order Flows Trader
- Orderflows Abandoned Virgin
- Orderflows Absorption
- Orderflows AV
- Orderflows Bulge
- Orderflows Cutoff
- Orderflows Flop
- Orderflows Flow Trader
- Orderflows Intensity
- Orderflows Market Exhaustion
- Orderflows Market Flow Trader
- Orderflows Pressure
- Orderflows Pulse

Configured

- Order Flows Trader(GC 04-20 (1 Minute))
- Current day OHL(GC 04-20 (1 Minute))
- Orderflows Market Flow Trader(GC 04-20 (1 Minute))

add remove up down

Properties

▼ License

License token

▼ Trade entry signal

Enable

Trade Price Level in Ticks (m... 2

Trade validity in bars (max 5) 2

▼ Visuals

Signal Box height in ticks (0=d... 2

Signal box high offset in ticks 0.5

Signal box low offset in ticks -0.5

Signal Box opacity (0% - 100%) 20

Signal Box width in bars (0=di... 5

▼ Misc

Look Back Bars (0=disable) 5

Ratio bounds high - BUY 30

Ratio bounds high - SELL 30

Ratio bounds low - BUY 1.5

Ratio bounds low - SELL 1.5

Signal mark displacement in t... 2

Sound alert file name

▼ Data Series

Input series GC 04-20 (1 Minute)

▼ Set up

template

OK Cancel Apply

**Look Back Bars** – 0 to disable. This is the swing filter. 5 is the default. It determines the recent swing for analysis.

**Ratio bounds high** – BUY. Default is 30.

**Ratio bounds high** – SELL. Default is 30.

**Ratio bounds low** – BUY. Default is 1.5.

**Ratio bounds low** – SELL. Default is 1.5.

**Signal mark displacement in ticks** – where the up/down triangle appears.

Indicators

Available

- Delta Candles
- DeltaScalper
- Order Flows Trader
- Orderflows Abandoned Virgin
- Orderflows Absorption
- Orderflows AV
- Orderflows Bulge
- Orderflows Cutoff
- Orderflows Flop
- Orderflows Flow Trader
- Orderflows Intensity
- Orderflows Market Exhaustion
- Orderflows Market Flow Trader
- Orderflows Pressure
- Orderflows Pulse

Configured

- Order Flows Trader(GC 04-20 (1 Minute))
- Current day OHL(GC 04-20 (1 Minute))
- Orderflows Market Flow Trader(GC 04-20 (1 Minute))

add remove up down

Properties

Ratio bounds high - BUY	30
Ratio bounds high - SELL	30
Ratio bounds low - BUY	1.5
Ratio bounds low - SELL	1.5
Signal mark displacement in t...	2
Sound alert file name	

**Data Series**

Input series	GC 04-20 (1 Minute)
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**Set up**

Calculate	On each tick
Label	Orderflows Market Flow Trader
Maximum bars look back	256

**Visual**

Auto scale	<input checked="" type="checkbox"/>
Displacement	0
Display in Data Box	<input checked="" type="checkbox"/>
Panel	Same as input series
Price marker(s)	<input type="checkbox"/>
Scale justification	Right
Visible	<input checked="" type="checkbox"/>

**Plots**

Buy signal	Triangle up, Solid, 5px
Sell signal	Triangle down, Solid, 5px

OK Cancel Apply

**Data Series** – Don't Change. What market the indicator is analyzing.

**Set Up** – Don't Change. Which data the indicator calculates on.

**Visual** – Don't Change. Where on the chart the indicator appears.

The screenshot shows the 'Indicators' dialog box with the 'Orderflows Market Flow Trader' indicator selected. The 'Plots' section is expanded, showing the following settings:

Signal	Style
Buy signal	Triangle up, Solid, 5px
Sell signal	Triangle down, Solid, 5px

Other visible settings in the dialog include:

- Ratio bounds high - SELL: 30
- Ratio bounds low - BUY: 1.5
- Ratio bounds low - SELL: 1.5
- Signal mark displacement in t...: 2
- Input series: GC 04-20 (1 Minute)
- Calculate: On each tick
- Label: Orderflows Market Flow Trader
- Maximum bars look back: 256
- Auto scale:
- Displacement: 0
- Display in Data Box:
- Panel: Same as input series
- Scale justification: Right
- Visible:

Plots – These are the defaults which you can change. I prefer triangle up for buys and triangle down for sells. Blue for buys and magenta for sells. You can also adjust the size of the triangles.

If you are running multiple indicators on a chart you should consider changing the colors and sizes.

The Orderflows Market Flow Trader measures the order flow in a bar and gives a number. The number is a ratio, not a percentage.

There are two types of ratios:

Ratio Bounds High – a value ideally above 30. When the value is above this level it indicates price rejection.

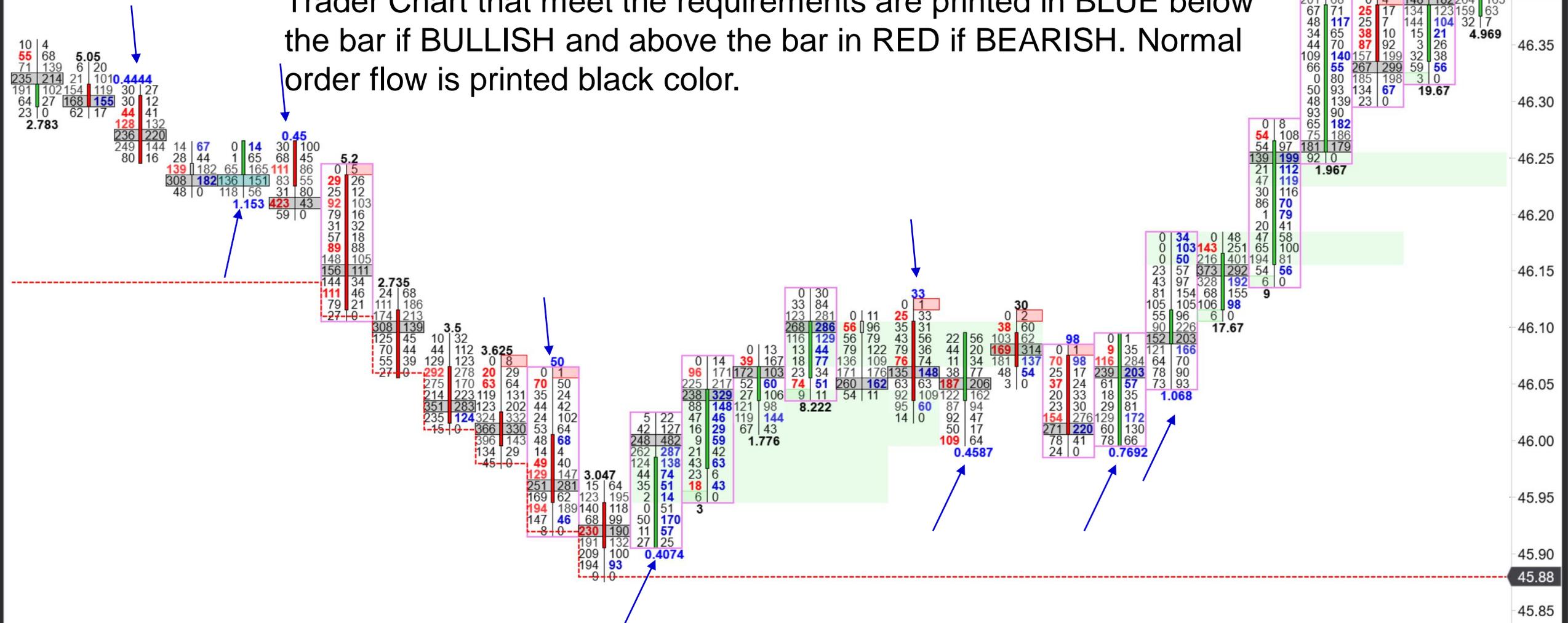
Ratio Bounds Low – a value ideally between 1.5 and 0. When the value falls in this range it indicates price defense.

Over many years of trading, I have settled on values of 30 for a ratio bounds high and 1.5 for a ratio bounds low.

Order Flows Trader(CL 04-20 (1 Minute)), Current day OHL(CL 04-20 (1 Minute))

2/27/2020 09:25:00 - 2/27/2020 09:53:00

Ratio Bounds Highs and Ratio Bounds Lows on an Orderflows Trader Chart that meet the requirements are printed in BLUE below the bar if BULLISH and above the bar in RED if BEARISH. Normal order flow is printed black color.



Delta	-205	-62	131	-396	-450	-160	-220	-322	-115	-188	648	337	137	350	-46	-46	15	87	38	325	659	197	426	439	-48	117	-157
Max. Delta	0	0	131	41	0	27	0	14	90	103	659	417	164	402	2	102	100	93	107	333	691	221	438	583	2	166	48
Min. Delta	-225	-134	-84	-455	-455	-177	-254	-335	-133	-282	0	-33	-13	-40	-154	-100	-91	-57	-42	-6	-53	-116	-80	-69	-173	-7	-214
Cum. Delta	-6451	-6513	-6382	-6778	-7228	-7388	-7608	-7930	-8045	-8233	-7585	-7248	-7111	-6761	-6807	-6853	-6838	-6751	-6713	-6388	-5729	-5532	-5106	-4667	-4715	-4598	-4755
Volume	1589	1012	771	1214	1684	1628	2910	2858	2355	2170	2348	1997	1331	1704	1578	1268	1539	1171	1442	1803	2429	2677	2062	3129	1834	1375	1385

But having the ratios is one thing. You have to know how to apply them to trading. When we released the Orderflows Trader, the ratios were one of the cornerstones of the software which is quickly reversed engineered by other vendors and added to their footprint charts. But it was pointless since they don't understand the importance of the ratios and how to properly use them.

When the Orderflows Market Flow Trader does is signals when conditions are met that warrant a buy or a sell. A buy or sell doesn't occur just because there is a ratio that matters (printed in blue below a bar for a buy or above the bar for a sell). There are other factors that are needed to signal a buy or sell and that is part of the proprietary code of the indicator.

Orderflows Market Flow Trader(CL 04-20 (1 Minute))

What we did is incorporate the ratios and how their importance is analyzed and created an indicator to signal when conditions are ripe.



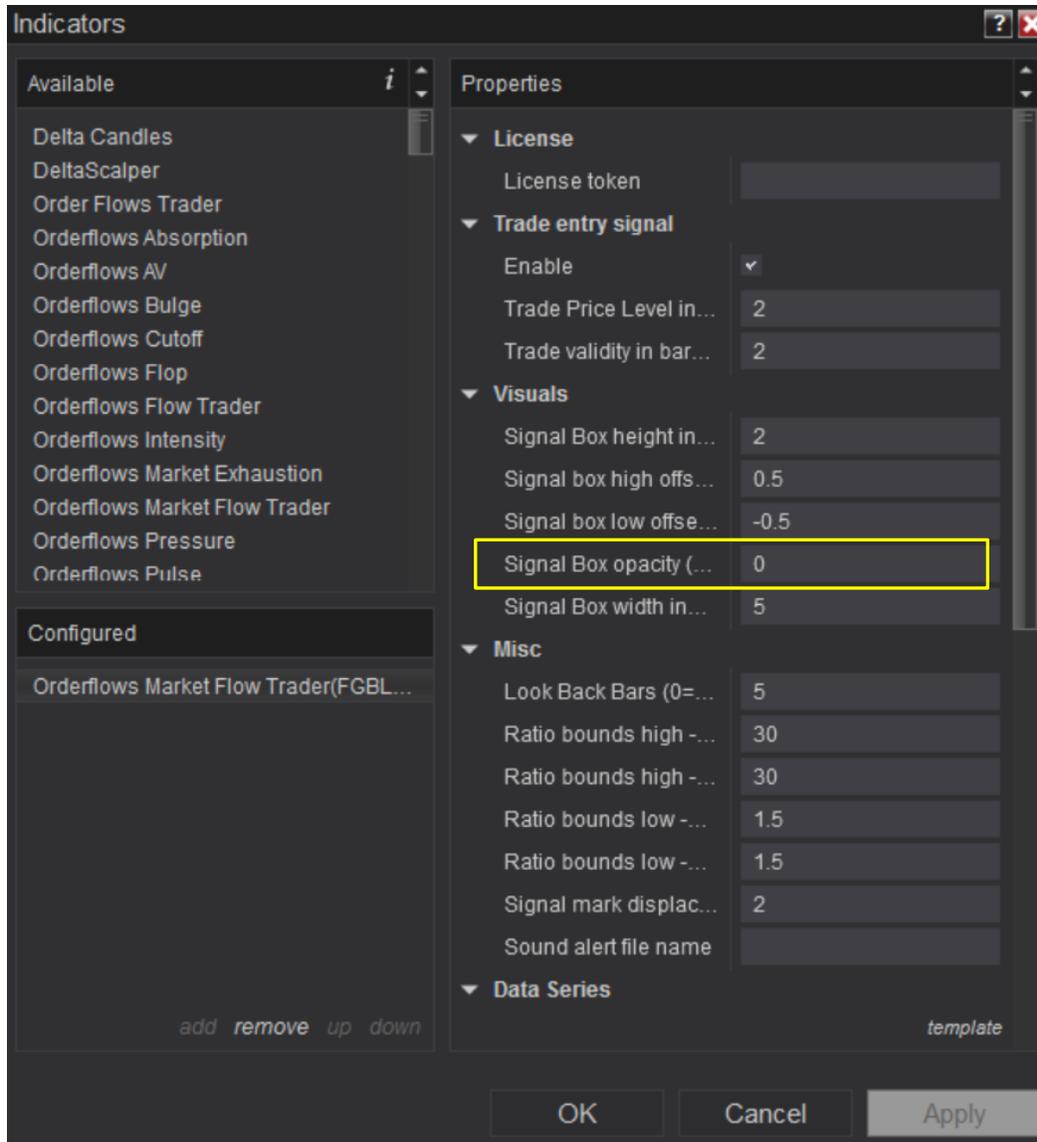
Orderflows Market Flow Trader(FGBL 03-20 (1 Minute))

2/28/2020 05:45:00 - 2/28/2020 08:55:00

The trend is your friend and the Market Flow Trader helps you get in on trends early.



If you don't want the zone drawn out, if you just want a nice clean chart with up triangles for a buy and down triangle for a sell, just change the Signal Box Opacity to 0.



Orderflows Market Flow Trader(FGBL 03-20 (1 Minute))

2/28/2020 05:45:00 - 2/28/2020 08:55:00

Nice clean chart with just up and down triangles.  
Set the Signal Box Opacity to 0.



Trade Entry Signal – A feature to keep you out of trades that don't have the follow through order flow. By using the Trade Entry Signal you will have less trades and the trades you do take have the follow through order flow so you have a higher chance of the trade being successful.

This doesn't eliminate all bad trades, but when the market is more volatile than normal and big traders go risk off at any given time, using the Trade Entry Signal will keep you out of many bad traded.

Orderflows Market Flow Trader(YM 03-20 (1 Minute))  
2/26/2020 08:58:00 - 2/26/2020 10:53:00

Indicators

Available	Properties
Delta Candles	
DeltaScalper	
Order Flows Trader	
Orderflows Absorption	
Orderflows AV	
Orderflows Bulge	
Orderflows Cutoff	
Orderflows Flop	
Orderflows Flow Trader	
Orderflows Intensity	
Orderflows Market Exhaustion	
Orderflows Market Flow Trader	
Orderflows Pressure	
Orderflows Pulse	
<b>Configured</b>	
Orderflows Market Flow Trader(YM 03-...	
<b>Properties</b>	
▼ License	
License token	
▼ Trade entry signal	
Enable	<input checked="" type="checkbox"/>
Trade Price Level in...	2
Trade validity in bar...	2
▼ Visuals	
Signal Box height in...	2
Signal box high offs...	0.5
Signal box low offse...	-0.5
Signal Box opacity (...)	20
Signal Box width in...	5
▼ Misc	
Look Back Bars (0=...	5
Ratio bounds high -...	30
Ratio bounds high -...	30
Ratio bounds low -...	1.5
Ratio bounds low -...	1.5
Signal mark displac...	2
Sound alert file name	
▼ Data Series	
add remove up down template	
OK Cancel Apply	

Trade Entry Signal – If enabled will use it. If disabled will not use it.

Here it is enabled. It draws the up triangle for a buy if the conditions are met. Price moved outside the range of previous bar by 2 ticks over the next two bars. Need follow through order flow for a signal to generate.



Chart YM 03-20 1 Minute

Orderflows Market Flow Trader(YM 03-20 (1 Minute))  
2/26/2020 08:58:00 - 2/26/2020 10:53:00

Indicators

Available	Properties
Delta Candles	
DeltaScalper	
Order Flows Trader	License
Orderflows Absorption	License token
Orderflows AV	Trade entry signal
Orderflows Bulge	Enable
Orderflows Cutoff	Trade Price Level in...
Orderflows Flop	Trade validity in bar...
Orderflows Flow Trader	Visuals
Orderflows Intensity	Signal Box height in...
Orderflows Market Exhaustion	Signal box high offs...
Orderflows Market Flow Trader	Signal box low offse...
Orderflows Pressure	Signal Box opacity (...)
Orderflows Pulse	Signal Box width in...
	Misc
	Look Back Bars (0=...
	Ratio bounds high -...
	Ratio bounds high -...
	Ratio bounds low -...
	Ratio bounds low -...
	Signal mark displac...
	Sound alert file name
	Data Series

OK Cancel Apply

Trade Entry Signal – Disabled. When disabled, it will signal every in every bar the conditions are met. The Trade Entry Signal was created to signal on the bar after the signal bar if order flow confirms the move. When disabled, it does not take into account the follow through order flow. Signal drawn on signal bar.

