

Deep Flow

A Wyckoff context engine. It reads the market through Wyckoff's three laws — supply & demand, cause & effect, effort & result — and tells you what phase you are standing in. It does not tell you when to enter. That judgement stays yours.

Platform TradingView · Pine v6

Type Overlay + dashboard

Reads volume · waves · structure

— THE IDEA

Context before entries

Most tools answer "what should I do?". Deep Flow answers the question that comes first: **what is the market actually doing right now?**

It builds price into waves, measures the volume behind each one, and runs that through Wyckoff's three laws. The output is a read of market phase, the pressure behind it, and how mature the current cause is — presented as a dashboard, not as trade signals.

LAW 1

Supply & Demand

Who is actually in control — buying versus selling pressure, read in context rather than raw.

LAW 2

Cause & Effect

How much cause has been built. A bigger, more mature range implies a bigger potential effect.

Effort & Result

Whether volume is producing movement
— or being absorbed without progress.



The full view. E-mini S&P 500 futures (ES1!), 15-minute chart, bar replay stopped at 20:30 on 9 June 2026 (chart time, UTC+2), with the default settings except the Reference Period: in bar replay the lines of Week Open are not drawn, so the range is anchored with **Manual (drag)** at the same point, the open of the week at 00:00 on 8 June. **Supply Zone** and **Demand Zone**: the upper and lower deviation bands of the VWAP, the two thin zones that frame the range built since the anchor; at 17:15 a 65-point drop closed below the Demand zone and the zones froze, so from there they stay level while the VWAP keeps falling. **Anchored VWAP**: from the week's open, red while the close is below it — in the night and again from 16:00 — and mostly green in between. **Sweep**: the 02:45 low of 7,390.25 traded below the outer edge of the Demand zone and the same candle closed back above the zone; at 03:30 a close above the last swing high and an imbalance completed the checks, and price then climbed to the top of the range during the day — a hindsight example, not a forecast.

The red Sweep at 15:45 is the mirror case above the Supply zone, followed by a 186-point fall to 7,247.25 at 18:30; the small Sweep ? under that low is provisional and later disappeared without being confirmed. The dashboard reads ⑤ Bearish-Short from the distribution reading of the waves (VOTING ▼▼ DIST · ▼▼ DIST, COMPOSITE Possible Distribution), while STATE reads TESTING DEMAND and MOMENTUM BULL on the rebound of the last candles.

Three steps

01

Add it — the anchor is ready

Deep Flow measures everything from an **anchored range**. By default (**Reference Period: Week Open**) the measurement starts at the **open of the current week**, in the instrument's exchange timezone rather than yours, and restarts on its own every week — nothing to set. Want to read the day, the month, or a point you pick by hand? The other three entries in the dropdown do exactly that: **Today** , **Month Open** , **Manual (drag)** .

02

Leave the Wave Preset on Auto — or pick a level

The **Wave Preset** menu sets wave sensitivity. The default is **Auto**: it picks the level from the chart timeframe on its own — up to 5m Scalping · up to 15m Day Trading · above 15m up to 1h Intraday · up to 1D Swing · above that Position. Prefer to fix it yourself? Choose **Scalping · Day Trading · Intraday · Swing · Position**. Every level works on any instrument with no retuning, because it adapts to volatility. Right-sized waves are the foundation for everything downstream.

03

Read the dashboard

Start on **Minimal**. Eight lines tell you position, who is pressing, how mature the cause is, whether effort is producing result, and how the recent waves compare.

i Why the preset works everywhere. It sizes the wave by the instrument's **volatility**, not by a fixed percentage: the same choice yields consistent waves on FX, indices, gold or crypto and on every timeframe. With **Auto** , the default, you don't even pick the level. In the **Full** dashboard the **PRESET** row always shows which level is active.

! **Early in a period you may see little — that's normal.** Deep Flow measures everything from the anchor: with **Week Open** the anchor restarts at the week's open, so the range holds very few bars. On **high timeframes** (H4, Daily) Monday morning Deep Flow can look almost empty. **Two ways to fill it right away: (1) drop to a lower timeframe** (e.g. from Daily/H4 to H1/M15) — the same week holds many more bars, so the reading populates instantly; **(2)** or switch to **Month Open**, which opens a much wider window. ⚠ **Dragging the handle works ONLY in Manual (drag)**: in the other entries the anchor is computed from the calendar and the drag is ignored.

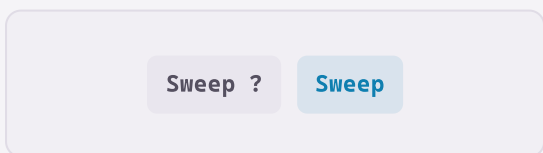
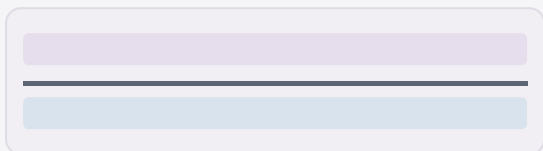
! **Deep Flow needs volume.** Volume comes from the data feed of the symbol; on many forex and CFD symbols it is the provider's tick volume. Without volume there is no VWAP, no zones, no sweeps, no trend context and no volume reading: **STATE** stays NEUTRAL and **PRESSURE** BALANCED, while **VOTING** and the schematic can still read the speed and extent of the waves. Deep Flow is meant for symbols with volume.



The default view. E-mini S&P 500 futures (ES1!), 15-minute chart, live on 26 October 2024 at 12:19 (chart time, UTC+1), with the indicator just added and no setting changed: Week Open anchor, Auto wave preset (Day Trading on this timeframe), the zones, the waves and the Minimal dashboard at the middle right. **Week Open:** the week opened at 23:00 on Sunday 25 October, where the silver dashed vertical line marks the anchor; the VWAP, the zones and the waves start again at every new week. **Zig Zag Waves:** four confirmed waves since the open — down to 7,651.75 at 02:15, up to 7,683.5 at 06:00, down to 7,660.75 at 09:00, up to 7,688 at 10:45 — and the dashed leg down from that high, still forming. **Dashboard: Minimal:** ③ Neutral · Range / Hinge — no trend context, no schematic and no memory of a past trend is active, while price keeps crossing the VWAP between the zones. **PRESSURE** reads SUPPLY DOMINANT because the two down waves carried clearly more volume than the two up waves; **CAUSE** BUILDING · 0.45% · 13h; **STATE** TESTING DEMAND, with price below the VWAP; **CONTEXT** WEAKENED, with the recent waves neutral (**VOTING** — · —).

The view leaves empty space to the right of the last candle; the 12:15 candle is still forming.

What Deep Flow draws



Structural VWAP & ribbons

An anchored VWAP with a dynamic fill, plus **supply and demand ribbons** set at a deviation multiple.

This is the reference frame everything else is measured against — the "fair value" spine of the range.

Wave telemetry

The ZigZag of completed waves, each annotated with its **volume, bar count and distance**. Cyan for up waves, violet for down waves. The active leg is dashed so you can tell it apart from confirmed history. (labels are off by default — enable them with Wave Telemetry → Show Wave Telemetry Labels)

Sweeps on the zones

When price takes liquidity beyond a supply or demand zone, a small, faint **Sweep ?** appears at the extreme and follows any new extreme. It becomes a full **Sweep**, in the colour of the zone, only if, within a limited number of bars, price closes back beyond the zone's inner edge, breaks structure in the direction of the reversal and leaves an imbalance. If price keeps closing outside the zone, or the extreme is taken again, the candidate disappears. A confirmed Sweep also arms the trend context: after it, the first close beyond a deviation band is enough to start **TREND CONTEXT** in **SCHEMATIC**. A Sweep marks an event that has happened — it is not an entry signal.

Horizontal or sloped zones

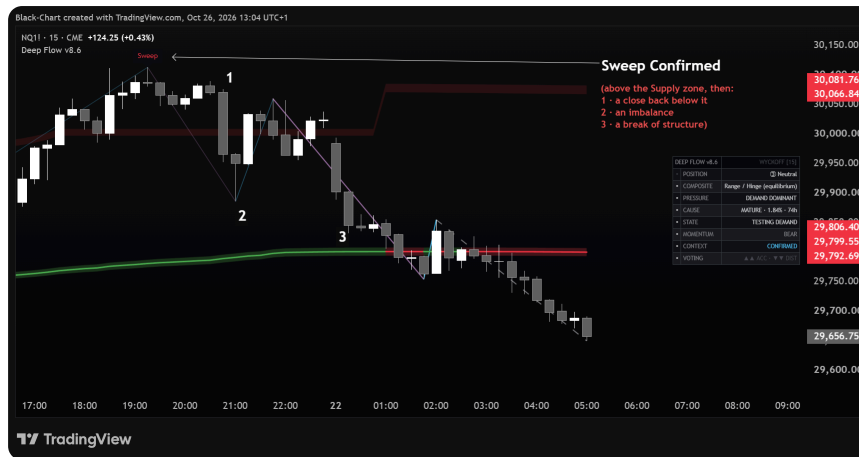
With **Horizontal Zones: Freeze on Breakout** on (default), when price breaks decisively out of the zones they **lock at their levels** instead of chasing price — the right read for a horizontal range. With **Enable Thaw** on (default) they unlock if price comes back and holds between them. For a **sloped** range turn the switch off: the zones then always follow the VWAP.

FREEZE ACTIVE



Horizontal or sloped zones. Gold futures (GC1!), 15-minute chart, bar replay stopped at 01:45 on 15 October 2026 (chart time, UTC+2), with the default settings and the range anchored with **Manual (drag)** at the open of the week, 00:00 on 12 October. **Breakout with Force:** the 14:30 candle fell from 4,179.6 to 4,115.1 and closed below the Demand zone on a volume far above the recent average. **Frozen Supply Zone** and **Frozen Demand Zone:** the zones stopped at their values of the candle before the breakout — 4,228.8 and 4,226.9, 4,161.2 and 4,159.4 — and stay level, because price has not closed back between them for long enough to release them. **Anchored VWAP:** it still follows price, and so do its deviation bands, which are not drawn; the frozen zones do not move.

The dashboard reads ⑤ Bearish-Short · Testing and COMPOSITE Bearish Context · Weakening: a down trend context started on the breakout candle and ended at 16:30, after closes back inside the bands — which follow the VWAP, so this happened while price was still below the Frozen Demand Zone — and only its memory is left. The two votes of VOTING disagree (▲▲ ACC · ▼▼ DIST).



Sweeps on the zones. Nasdaq 100 futures (NQ1!), 15-minute chart, bar replay stopped at 05:15 on 22 October 2026 (chart time, UTC+2), with the default settings and the range anchored with **Manual (drag)** at the open of the week, 00:00 on 19 October. **Sweep Confirmed:** the 19:15 high of 30,113 traded above the Supply zone, frozen at that time. The numbers mark the three checks that followed that high: 1, the 20:45 close at 29,965.5, back below the zone's inner edge; 2, the 21:00 candle, the third of an imbalance — its high of 29,966.75 left a gap below the 20:30 low of 30,065.5; 3, the 00:15 close at 29,845.25, below the last swing low with momentum. On that candle the marker turned from **Sweep ?** into **Sweep**. Price then fell another 196 points, to 29,649.5 at 05:00 — a hindsight example, not a forecast.

The Supply zone jumps up at 01:00: the zones, frozen on the afternoon breakout, were released after price had closed back between them for several candles and returned to the bands of the VWAP. The confirmed sweep arms the trend context, but no close below the lower band has followed yet, so the dashboard reads ③ Neutral and Range / Hinge (equilibrium); PRESSURE reads DEMAND DOMINANT because it counts every confirmed wave since Monday's open, and the up waves have carried clearly more volume.

- i** Candle colouring by wave and VWAP side is available but **off by default**, so the chart stays readable. Above the VWAP a candle is green in an up wave and blue in a down wave; below the VWAP it is red in a down wave and orange in an up wave; near the VWAP it is grey. The wave direction changes when a new wave is confirmed, and a colour already drawn is never repainted. Up-wave and down-wave volume, tail and total are also exported to the Data Window.

i **When the trend context starts and ends.** **TREND CONTEXT ▲** or **TREND CONTEXT ▼**

starts when price closes beyond a deviation band — the centre line of a zone — and the close is backed by a reading on the same side or by a decisive candle with volume, or, after a confirmed Sweep, by the first close beyond a band. No trend context starts in the first candles of a new range, while the bands are still forming. It ends after a few consecutive closes back inside the bands. After a trend, SCHEMATIC remembers it as **POST-MARKUP ▲** or **POST-MARKDOWN ▼** until price has closed back inside for several candles and the readings have turned to the other side; like the trend context itself, that memory starts again at every new anchor.

— THE HEART OF IT

The dashboard

Deep Flow's output *is* the dashboard. Three modes let you choose how much you want in front of you.

MODE 01

Off

No panel at all. A completely clean chart for studying the tape.

MODE 02 · DEFAULT

Minimal

Eight essential reads: position, the composite read, the three laws, two diagnostics and the wave vote.

MODE 03

Full

The complete Wyckoff read, organised into five labelled layers plus diagnostics.

Minimal — the eight essentials

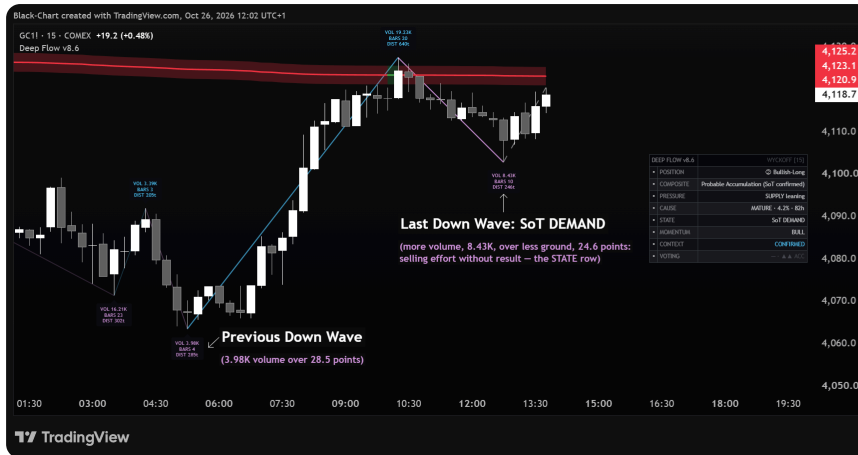
DEEP FLOW	WYCKOFF [15]
POSITION	② Bullish-Long
COMPOSITE	Probable Accumulation
PRESSURE	DEMAND DOMINANT
CAUSE	MATURE · 2.4% · 96h
STATE	SoT DEMAND
MOMENTUM	BULL
CONTEXT	CONFIRMED
VOTING	▲▲ ACC · ▲ ACC

Full — five Wyckoff layers

DEEP FLOW	WYCKOFF CONTEXT
WYCKOFF CONTEXT —	
SCHEMATIC	ACCUMULATION L3
POSITION	② Bullish-Long
CONTEXT CHECKS	M:+ W:+ P:-
COMPOSITE —	
READ	Probable Accumulation
SUPPLY/DEMAND —	
PRESSURE	DEMAND DOMINANT
WAVE VOL	UP 1.2M · DN 840K
ACTIVE LEG	BUY +155K (T:2.1M)
BAR READ	ABSORPTION ▲
CAUSE/EFFECT —	
CAUSE	MATURE
SIZE	2.4% · 96h
EFFORT/RESULT —	
STATE	SoT DEMAND
VOTING	▲▲ ACC · ▲ ACC
DIAGNOSTICS —	
MOMENTUM	BULL
CONTEXT	CONFIRMED
PRESET	AUTO→DAY TRADING

ROW	WHAT IT TELLS YOU
POSITION	Where you stand in the cycle, as a five-state read: Bullish-Short, Bullish-Long, Neutral, Bearish-Long, Bearish-Short. It is a proprietary classifier inspired by Wyckoff's Position Sheet, not the original method.

ROW	WHAT IT TELLS YOU
CONTEXT CHECKS	Three context checks, stated plainly and with no composite score. M strong macro context, W waves aligned, P position relative to VWAP. Each check reads  ,  or  when not applicable.
SCHEMATIC	The macro schematic being tracked (accumulation, distribution, trend context...) plus a consensus level.
COMPOSITE / READ	The probable intent behind the tape, stated honestly as <i>probable, possible, or range / testing</i> . On the chart the full wording appears, for example "Probable Accumulation (SoT confirmed)".
PRESSURE	Law 1. Who is pressing — supply or demand — read in context.
WAVE VOL · ACTIVE LEG	Total volume traded during up waves and during down waves — labelled "UP ... · DN ..." — and the volume accumulating in the current leg versus the total. This is not order flow : it does not separate buyers from sellers, it measures total volume per wave direction.
BAR READ	The current bar's tape character. NEUTRAL when none applies; otherwise selling or buying climax, stopping volume, absorption, effort > result, test, no demand test, no supply test, easy move. The arrow marks the side.
CAUSE · SIZE	Law 2. How mature the cause is (immature → building → mature → complete) and how big it is, as range width % and duration in hours.
STATE	Law 3. Shortening of thrust (SoT) or effort-versus-result (E/R), on the demand or the supply side; otherwise which side price is testing.
VOTING	Wave dynamics — the last two up waves against the last two down waves, by speed and by extent. Two arrows mean a wider gap than one; when the two votes agree the row is highlighted.
MOMENTUM · CONTEXT	Diagnostics: directional bias (BULL, BEAR or FLAT), and whether the recent waves confirm, weaken or contradict the macro read.
PRESET	Full mode only: the active Wave Preset level. With Auto it shows the level chosen for the chart timeframe.



Waves and the three laws. Gold futures (GC1!), 15-minute chart, bar replay stopped at 14:00 on 9 July 2026 (chart time, UTC+2), with the range anchored with **Manual (drag)** at the open of the week, 00:00 on 6 July, and two settings changed to make the waves readable: **Show Supply & Demand Ribbons** off (the zones are hidden; the VWAP and its ribbon stay) and **Show Wave Telemetry Labels** on, which prints the volume (VOL), candles (BARS) and distance in ticks (DIST; one tick is 0.1 on gold) of each confirmed wave. **Previous Down Wave:** the fall from 04:15 to 05:15, 4 candles, 3.98K volume over 28.5 points. **Last Down Wave: SoT DEMAND:** the fall from 10:15 to 12:45, 10 candles, 8.43K over 24.6 points — more volume than the previous down wave over less ground, selling effort without result: a shortening of the downward thrust. STATE reads SoT DEMAND, COMPOSITE Probable Accumulation (SoT confirmed) and POSITION ② Bullish-Long.

The readings stay side by side: PRESSURE reads SUPPLY leaning, because the down waves since Monday still carry somewhat more volume overall, while STATE reads the shortening of the thrust on the latest down waves. CAUSE reads MATURE · 4.2% · 82h, MOMENTUM BULL on the rise of the last candles.

CONTEXT CHECKS

Reading CONTEXT CHECKS

In Full mode, the **CONTEXT CHECKS** row shows three independent checks, for example **M:+ W:+ P:-**. There is no overall verdict: each check is read on its own.

M — macro context. Positive when the schematic is tracked with strong consensus.

W — Wave Context. Positive when the waves confirm the macro read rather than weakening or contradicting it.

P — position relative to VWAP. While cause is being built, it reads favourable when price trades at a discount (for a bullish context) or at a premium (for a bearish one); once an effect is running, it is favourable for price to ride the VWAP in the direction of the trend.

+

Check satisfied

—

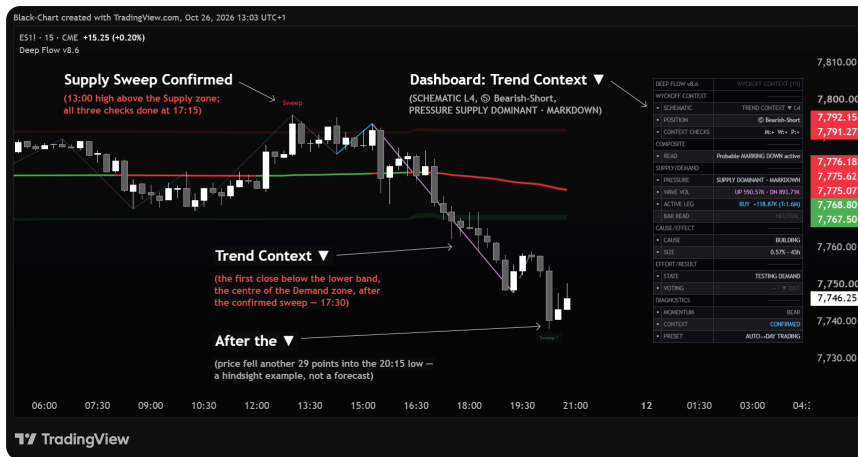
Check not satisfied

—

Not applicable: no valid context direction, VWAP unavailable, or you are outside the anchored range

! **This is not a validator, a rating, or permission to trade.** The three checks describe the state of the context — nothing more. The only event Deep Flow marks on the chart is the Sweep on the zones; it prints no direction calls, no targets and no composite score. The decision, and Wyckoff's nine tests, remain yours to apply.

i A **—** state is not a negative verdict: it means the check is meaningless at that moment. A **P:—** during a structural-memory read is correct, because direction there comes from prior context rather than current macro evidence.



Schematic, position and trend context. E-mini S&P 500 futures (ES1!), 15-minute chart, bar replay stopped at 21:00 on 11 August 2026 (chart time, UTC+2), with the range anchored with **Manual (drag)** at the open of the week, 00:00 on 10 August, and **Dashboard Mode** set to Full. **Supply Sweep Confirmed**: the 13:00 high of 7,796 traded above the Supply zone; the close back below it came at 13:15, the imbalance at 15:45 and the break of structure at 17:15, with a close at 7,769.5 below the 15:45 swing low. **Trend Context ▼**: the confirmed sweep armed the trend context, and the next candle, at 17:30, closed at 7,767.25 below the lower band — the centre of the Demand zone — which started **TREND CONTEXT ▼**. **Dashboard: Trend Context ▼**: SCHEMATIC reads TREND CONTEXT ▼ L4, POSITION ⑤ Bearish-Short and COMPOSITE Probable MARKING DOWN active; PRESSURE adds MARKDOWN because the down waves since Monday carry clearly more volume (WAVE VOL: UP 590.57K · DN 893.71K); CONTEXT CHECKS M:+ W:+ P:+ gives a strong schematic, recent waves that confirm it, and price riding below the VWAP. **After the ▼**: price fell another 29 points, from the 7,767.25 close to the 7,738 low at 20:15 — a hindsight example, not a forecast.

The Sweep ? under the 20:15 low is provisional: price traded below the Demand zone without coming back, and the marker was later dropped as price kept closing below the zone. The small step in the zones at 16:30 is a release, followed by a new freeze at 17:30. ACTIVE LEG BUY +118.87K is the leg that started at the 19:15 low: its 19:45 high is still waiting for confirmation, so the dashed leg stays on that high.

SETTINGS

Few levers, the rest is already set

This edition exposes only the controls that actually matter. The Wyckoff engine — macro-classification thresholds, effort/result balance, Sweep confirmation, freeze timing, reactivity — is **pre-configured at validated values** and works on its own. In practice you pick **anchor** and **dashboard**, and decide whether your range is horizontal or sloped.

- i Why so few settings.** Deep Flow's internal logic is calibrated and locked at validated values: it removes the adjustments that can degrade the read and keeps behaviour consistent across every instrument and timeframe. Changed something and want to go back? Open Settings (Inputs) and click **Reset settings**.

GROUP	WHAT IT DOES	ADVICE
Wave Detection	Wave Preset (Auto / Scalping / Day Trading / Intraday / Swing / Position) — how waves are built. Auto , the default, picks the level from the chart timeframe on its own.	Auto
Anchored Range	Reference Period — the dropdown that picks where the engine starts counting: Today , Week Open (default), Month Open , Manual (drag) — plus the Start Date/Time used by the manual entry alone. Everything is measured from here.	Week Open
Dashboard Options	Mode (Off / Minimal / Full), position and size.	Your preference
Master Structure Lock	Anchors the VWAP, the zones and the macro read to a higher timeframe of your choice. Off by default.	Default (off)
Structural VWAP & Ribbons	VWAP colours, dynamic fill, supply/demand ribbons, deviation multiplier.	Default / to taste
Breakout Freeze	Horizontal Zones: Freeze on Breakout — on, the zones lock when price breaks out (horizontal range); off, they always follow the VWAP (sloped range). Enable Thaw unlocks them automatically when a breakout fails. Both on by default.	Default · off for sloped ranges
Sweeps (anchored zones)	Show Sweeps on the Zones — shows or hides the Sweep ? and Sweep markers. Hiding them does not change the dashboard read.	On
Wave Telemetry · Visual FX	Wave labels, ZigZag lines, active leg; candle colouring by wave and VWAP side, with its five colours and the Near VWAP distance.	To taste

A reading workflow

What to look at, in order. This describes how to interpret the panel — not what to trade.

○ Anchor the range

Set the start of the range you actually want analysed. A wrong anchor produces a confident-looking but meaningless read. Pick the entry from the **Reference Period** dropdown (see below).

○ Establish position

Read **POSITION** and **COMPOSITE**. Which phase are you in, and how confidently is it stated?

○ Check the three laws

PRESSURE — who is in control. **CAUSE** — how much has been built. **STATE** — is effort producing result. Agreement across the three is what matters.

○ Let the context confirm

Watch whether a **Sweep** confirms at the zone edges and **SCHEMATIC** shifts to **TREND CONTEXT**, and use **CONTEXT CHECKS** to see which checks hold and which don't — then apply your own tests before doing anything.

The four Reference Period entries

The dropdown decides where the engine starts counting. Everything else follows from it: change it and volume, balance, waves and classification change too, because you are asking the market a different question.

ENTRY	MEASURES FROM	WHEN TO USE IT
Today	Today's regular session open — not the pre-market.	Intraday reading, one day at a time.
Week Open	The current week's open, in the exchange timezone. <i>Default.</i>	Day-to-day context: it restarts on its own every week.
Month Open	The current month's open.	A wide window, for cause that builds across weeks.
Manual (drag)	The point you choose, which stays put until you move it.	Studying a historical schematic or a specific range.

i **Start Date/Time is a secondary control.** It counts **only** with **Manual (drag)**: in the other three entries the anchor is computed from the calendar and the input's value is never read. The **handle stays visible and draggable on the chart outside Manual too** — TradingView draws it, not the indicator — but dragging it has no effect: to move the anchor by hand, first set the dropdown to **Manual (drag)**.

Which entry on which timeframe

Each entry defines a window of fixed duration: on the wrong timeframe that window holds too few bars — or far too many. Below, the bar counts **at a full period** on a continuously traded instrument; early in a period there are fewer. Highlighted are the combinations that give a sensible reading.

TIMEFRAME	TODAY	WEEK OPEN	MONTH OPEN
5m	288 bars	~2,000 bars	~8,900 — huge window
15m	96 bars	672 bars	~2,970 bars
1h	24 bars	168 bars	~740 bars
4h	6 bars — too few	42 bars	~185 bars
1D	1 bar — unusable	7 bars	~31 bars

BLACKCHART SUITE

Deep Flow — User Guide · v8.6 edition. blackchart.co

Deep Flow is a technical analysis tool. It describes market context; it does not provide financial advice, predictions or buy/sell recommendations, and the context checks are not a trade entry signal. Markets carry risk — every decision, and its outcome, is your own.