



VFI, introduced by Markos Katsanos, is based on the popular On Balance Volume (OBV) but with three very important modifications:

- Unlike the OBV, indicator values are no longer meaningless. Positive readings are bullish and negative bearish.
- The calculation is based on the day's median (typical price) instead of the closing price.
- A volatility threshold takes into account minimal price changes and another threshold eliminates excessive volume.

A simplified interpretation of the VFI is:

- Values above zero indicate a bullish state and the crossing of the zero line is the trigger or buy signal.
- The strongest signal with all money flow indicators is of course divergence.

I have exposed options to plot a signal EMA. All parameters are configurable.

Markos suggests using 0.2 coeff for day trading and 0.1 for intra-day.

More info:

<http://www.precisiontradingsystems.com/V...>

List of my free indicators: <http://bit.ly/1LQaPK8>

List of my indicators at Apptore: <http://blog.tradingview.com/?p=970>

[Twitter](#) [Website](#)

#### Açık kaynak kodlu komut dosyası ⓘ

Gereklilik TradingView rühuyla, bu belgenin yazılı, yatırımcının anlayabilmesi ve doğrulanabilmesi için onu açık kaynak olarak yapılmıştır. Yazının eline sağlam! Bu主公 ücretsiz olarak kullanabilirsiniz, ancak bu kodun bir yayında yeniden kullanım **Kullanım Koşulları** ile yönetilir. Bir grafikte kullanmak için favorilere ekleyebilirsiniz.

#### Feragatname

Bilgiler ve yayınlar, TradingView tarafından sağlanan veya onaylanan finansal, yatırım, işlem veya diğer türden tavaşıya veya tavaşları anlamına gelmez ve teşkil etmez. **Kullanım Şartları**’nda daha fazlasını okuyun.

Bu komut dosyasını bir grafikte kullanmak ister misiniz? ⓘ

[★ Favori göstergelere ekle](#)

```

1 // 
2 // @author LazyBear
3 //
4 // If you use this code in its original/modified form, do drop me a note.
5 //
6
7 study(title = "Volume Flow Indicator [LazyBear]", shorttitle="VFI_1s")
8 length = input(130, title="VFI length")
9 coef = input(0.2)
10 signalLength = input(5, title="Max. vol. cutoff")
11 signalLength = input(5)
12 smoothVFI = input(true, type=bool)
13 smoothVFI = input(false, type=bool)
14
15 ma(x,y) => smoothVFI ? sma(x,y) : x
16
17 typical=ta.hlc3
18 inter = log( typical ) - log( typical[i] )
19 vInter = stdev(inter, 30 )
20 cutoff = coef * vInter * close
21 ave = sma(volume, length)[1]
22 vmax = ave * vcoef
23 vc = iff(volume < vmax, volume, vmax) //min( volume, vmax )
24 mf = typical - typical[i]
25 vcp = iff( mf < cutoff, vc, iff( mf < -cutoff, -vc, 0 ) )
26
27 vfi = na(sum( vcp , length )/ave, 3)
28 vfiema = ema(vfi, signalLength)
29 d=vfi-vfima
30
31 plot(d, color=gray, style=solid)
32 showHist0=input(false, type=bool)
33 plot(showHist0 ? d : na, style=histogram, color=gray, linewidth=3, transp=50)
34 plot(vfima , title="EMA of vfi", color=orange)
35 plot(vfi, title="vfi", color=green,linewidth=2)
36

```

## Yorumlar

Yararlı veya teşvik edici bir yorum bırakın. Piyasalarla birlikte hâkim olalım



[Akıllarıla yorum](#)

[Yorum Paylaş](#)



cantchangehandle

Premium · Kas 8, 2017

great work man. Just discovering your stuff! what's the best timeframe to use this on anyone? thr looks sweet so far

+177 ▲ Cevap Gönder

B bhupo420 · Ara 18, 2020

@cantchangehandle, 15min

+26 ▲ Cevap Gonder

N Notorious07 PRO · Mar 2, 2017

great indicator i was wondering which input parameters are best used for 1 min charts?

+106 ▲ Cevap Gonder

MONEYMENOW PREMIUM · Haz 15, 2016

Is the histogram showing momentum?

+65 ▲ Cevap Gonder

A AshishF · Haz 3, 2020

Hello, Thank you for this awesome indicator.

I am just curious, why I am not able to see the grey histogram. I can only see the green and orange lines crossing each other.

I am using google chrome.

+40 ▲ Cevap Gonder

A AussieTrader63 PRO · Haz 15, 2020

@AshishF, you need to check the histogram box in the inputs in the indicator settings

+10 ▲ Cevap Gonder

gmeneguzzo PRO · Eyl 21, 2020

@AshishF, same here

+2 ▲ Cevap Gonder

R raj sanghani182 · Eki 7, 2020

Sir pls explain why you choose 130 length and what is coef and what is Max. vol cutoff ???????

+15 ▲ Cevap Gonder

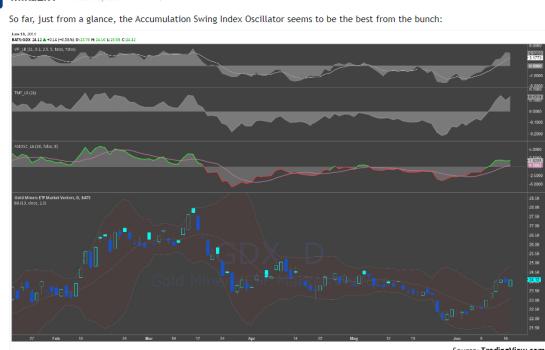
Edstar3000 · Tem 23, 2021

@raj sanghani182, did you find an answer?

+4 ▲ Cevap Gonder

mika2k1 · Haz 18, 2014

So far, just from a glance, the Accumulation Swing Index Oscillator seems to be the best from the bunch:



+9 ▲ Cevap Gonder

LazyBear WIZARD · Haz 18, 2014

It has to be, since ASIOsc is my own concoction ;)

+4 ▲ Cevap Gonder

mika2k1 · Haz 18, 2014

Heheh... Well, I'm playing with the VFI variables and we're getting pretty close :)

+8 ▲ Cevap Gonder

mika2k1 · Haz 18, 2014

Seen these work a little better:



+5 ▲ Cevap Gonder

auc · Nis 28, 2020

@mika2k1, I can't find the Accumulation Swing of Lazybear in the indicator list

+▲ Cevap Gonder

J jjmayani · Tem 4, 2020

@mika2k1, hey didn't find ASIOsc\_Lb can you please share code found only asl\_lb

Thanks in Advance

+3 ▲ Cevap Gonder

itsthere PRO · Tem 24, 2020

@mika2k1, What VFI variables that you guys changed?

+1 ▲ Cevap Gönder

C Coinmarketcap9393 · May 4, 2020

@LazyBear, can i possibly find this accumulation swing index oscillator somewhere?

Thanks for the response and great work on all the indicators,

Regards

+5 ▲ Cevap Gönder

H hongjoe0733 · May 21, 2018

Thanks Lazybear, I am using your Better Volume color bar to combine with some of my own scripts, so that I can fit more indicators onto my plot.

Thank you!

+8 ▲ Cevap Gönder

G MikeColfs71

PREMIUM

Ağu 20, 2021

Hi Thanks for sharing the code for this indicator, but could you explain a little further the theory underpinning it, using comments in code? From the first lines of the code your measuring the change in the log of the hlc3 compared with the last candles hlc3, right? Could you not graphically represent the stdev (as with bollinger bands) on the log change of hcl3? You could adjust the bandwidth using input parameters, allowing 'fine tuning' for different instruments/time frames.

+3 ▲ Cevap Gönder

R WinkleTrades

Sub 13, 2021

I forked this, although didn't change much. Just a little perspective of how I see it:



+3 ▲ Cevap Gönder

G georgesmith007

Oca 17, 2021

One of the best Indicators in the game

+2 ▲ Cevap Gönder

E Eric369

PRO

May 30, 2020

Love this. Any chance you can make the histogram colored. Red and Green.

I tried but I couldn't get it to work as I am a total newbee :-)

+2 ▲ Cevap Gönder

G w3woo

Ara 25, 2017

Great Indicator, Thank you :)

+2 ▲ Cevap Gönder

M MAX1001

Sub 17, 2020

Hello and great greetings,

How to apply this marvellous Indicator to the chart or download it.

Thanks and regards

Max

+1 ▲ Cevap Gönder

A allwynxavier9

Sub 22, 2020

@MAX1001 , click on add to favorite scripts ,then you can apply it from your 'list of favorite indicators'.

+▲ Cevap Gönder

G mika2k1

Haz 18, 2014

Thanks you!

+1 ▲ Cevap Gönder

R raduinvest

PRO

May 22, 2020

I tested this indicator and it is not working with S&P500 and Gold. Know somebody the reason?

+▲ Cevap Gönder

M maxchoong1998

PREMIUM

Nis 5

what does the histogram means?

Does the histogram means bullish when above zero line / or does the vfi above zero line means bullish?

+▲ Cevap Gönder

M molbioinfo

Mar 9

@LazyBear, superb, thanks so much!

I can't get my head around the calculation of the cutoff... As it is, cutoff = coef \* vinter \* close, which is taking a 20% percent of the standard deviation times the closing price. I would understand it better say as cutoff = (2 \* vinter) \* close, so if price goes beyond two stds of the mean you ignore the extra... If you could give me some insight into your calculation of coef I'd really appreciate it, sensel!

+▲ Cevap Gönder

G Green\_Room

Premium

Kas 30, 2021

Thank you!

+▲ Cevap Gönder

G powmixx

Ağu 29, 2021

Very good sir, very helpfull indicator

+▲ Cevap Gönder

G krazytheboris

Ağu 12, 2021

hello friends can some one explain how can i use this Indicator please

I am learning

+▲ Cevap Gönder

- A aby\_Adam** · Tem 28, 2021   
Hey! how to see the divergence in this script?  
▲ Cevap Gönder
- works2020 PREMIUM** · Tem 25, 2021   
this is great, thank you for sharing. does this work for longer analysis, 1d, 1w, and 1m charts? my understanding it's best for 1-15 minute analysis.  
▲ Cevap Gönder
- Milad06** · Nis 27, 2021   
Very nice work, thank you sir for sharing.  
▲ Cevap Gönder
- smartjeva8526** · Kas 21, 2020   
how to use this?  
▲ Cevap Gönder
- blockiv PRO+** · Eyl 12, 2020   
Just ported this over to TradingLite, appreciate the open source code mate :)  
▲ Cevap Gönder
- A Amore1212** · Tem 31, 2020   
Hello!  
Thank you for your excellent work.  
What's the best Settings and time frame for bitcoin/crypto  
Greetings  
▲ Cevap Gönder
- J jjmayani** · Tem 4, 2020   
best one and simple indicator out of all your directory of indicators  
▲ Cevap Gönder
- S Satikumar** · Haz 16, 2020   
Hello, i am not able to use this in indicator for bank nifty, would you mind helping me to use this awesome indicator for bank nifty as well. thanks alot for this greate tool  
▲ Cevap Gönder
- D Dopaamine** · Haz 18, 2020   
@Satikumar,in Indian Index chart like banknifty and nifty there will no no volume. try to keep in bank nifty futures , it will work  
▲ Cevap Gönder
- T TaehoKang** · May 29, 2019   
Thanks! It is very useful script  
▲ Cevap Gönder
- CryptoKujira PRO+** · Nis 19, 2019   
Thanks from California. Learning a lot studying your work. Really appreciate it,  
▲ Cevap Gönder
- nprado2018** · Mar 18, 2019   
Thanks from Brazil!!  
▲ Cevap Gönder
- Lucky\_Lee\_ PRO+** · Ara 11, 2018   
amazing  
▲ Cevap Gönder
- ss70** · Nis 3, 2018   
hey thanks this was informative  
▲ Cevap Gönder
- C CrazyC\_BTC** · Tem 4, 2014   
love this ind.  
▲ Cevap Gönder
- sigmadict** · Oca 29, 2015   
LazyBear, how do you insert histogram behind, doesn't work for me  
+1 ▲ Cevap Gönder
- LazyBear WIZARD** · Oca 29, 2015   
In the options page, select 'showhisto'.  
+2 ▲ Cevap Gönder
- sigmadict** · Mar 29, 2015   
thanks!  
▲ Cevap Gönder
- Drat** · Haz 18, 2014   
Thank You!  
▲ Cevap Gönder
- LazyBear WIZARD** · Haz 19, 2014   
yw :)  
▲ Cevap Gönder
- kocurekci** · Haz 18, 2014   
I'm shocked by the "cleanness" of the deliverance between price & this indicator....really great...just using it on various stocks. thanks  
▲ Cevap Gönder
- LazyBear WIZARD** · Haz 19, 2014   
Thanks. You using tuned params?  
+12 ▲ Cevap Gönder
- Yobro100** · Tem 7, 2020   
@LazyBear, have you modified version of this indicator? that is pretty good no doubt.  
+5 ▲ Cevap Gönder

