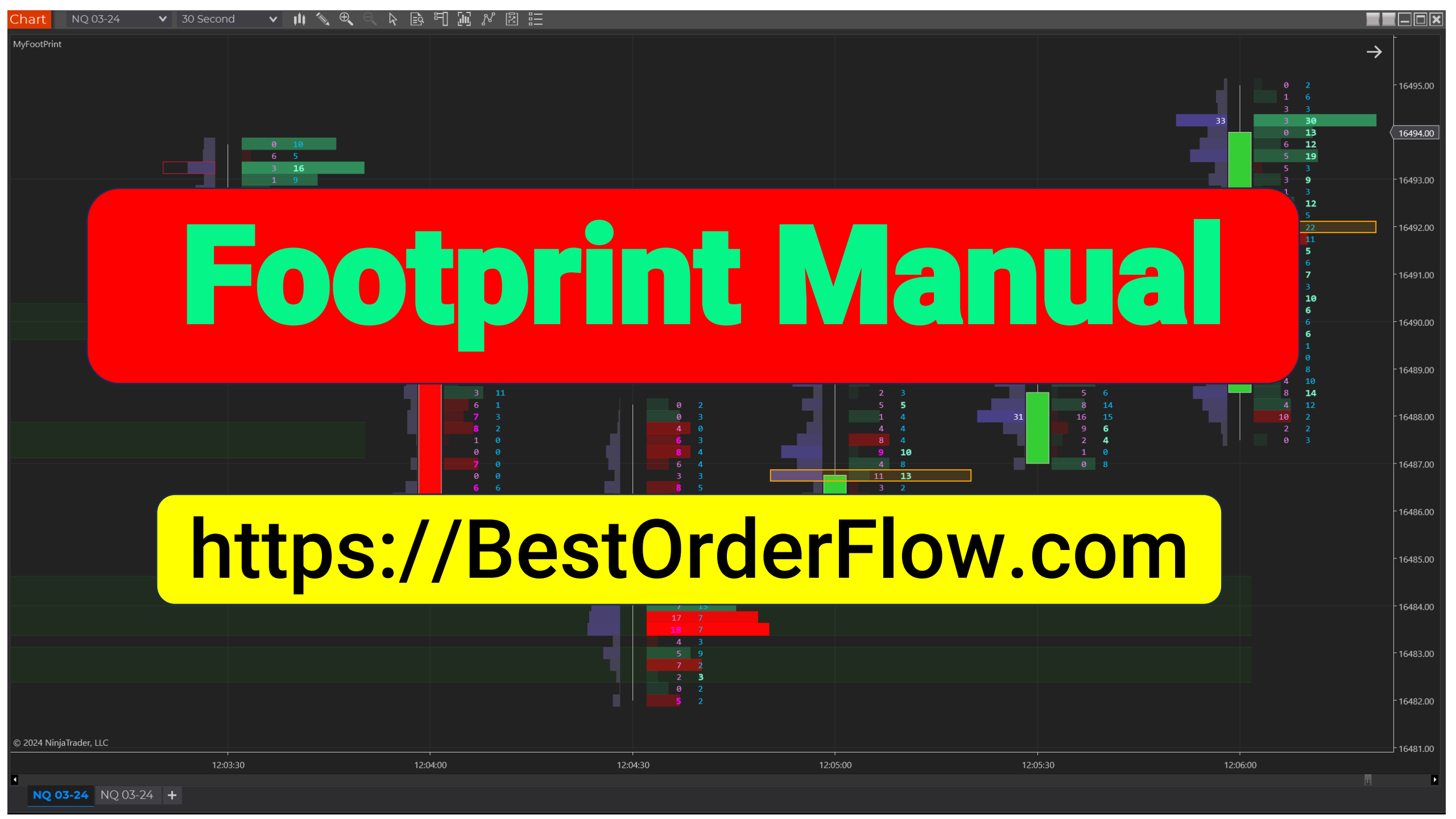
Chart
NQ 03-24
30 Second
MyFootPrint
Footprint Manual
https://BestOrderFlow.com
© 2024 NinjaTrader, LLC
16495.00
16494.00
16493.00
16492.00
16491.00
16490.00
16489.00
16488.00
16487.00
16486.00
16485.00
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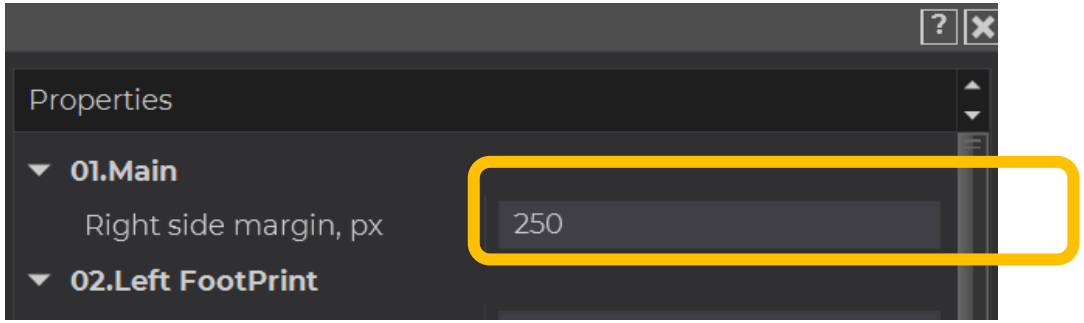
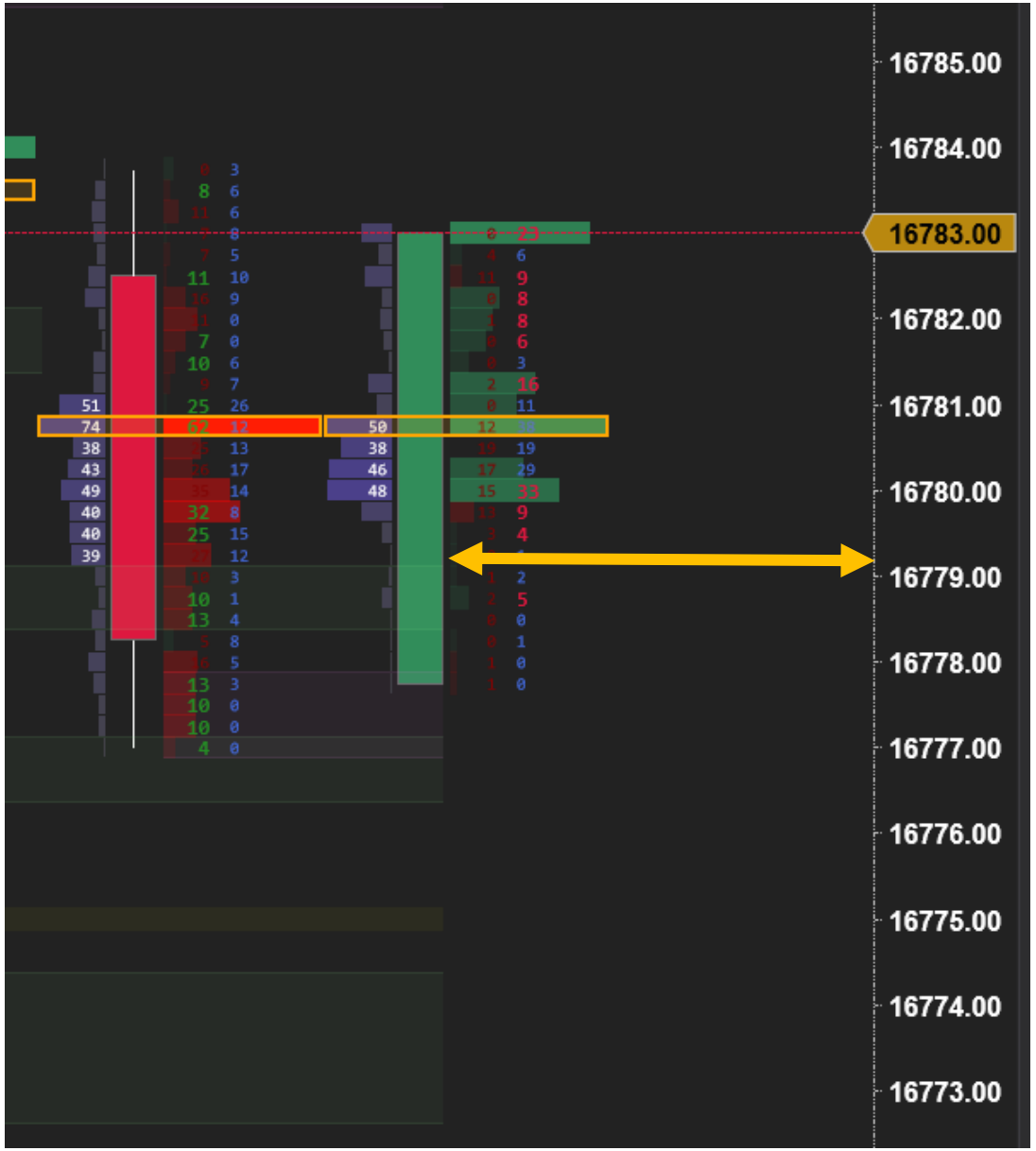
16482.00
16481.00
12:03:30
12:04:00
12:04:30
12:05:00
12:05:30
12:06:00
NQ 03-24
NQ 03-24

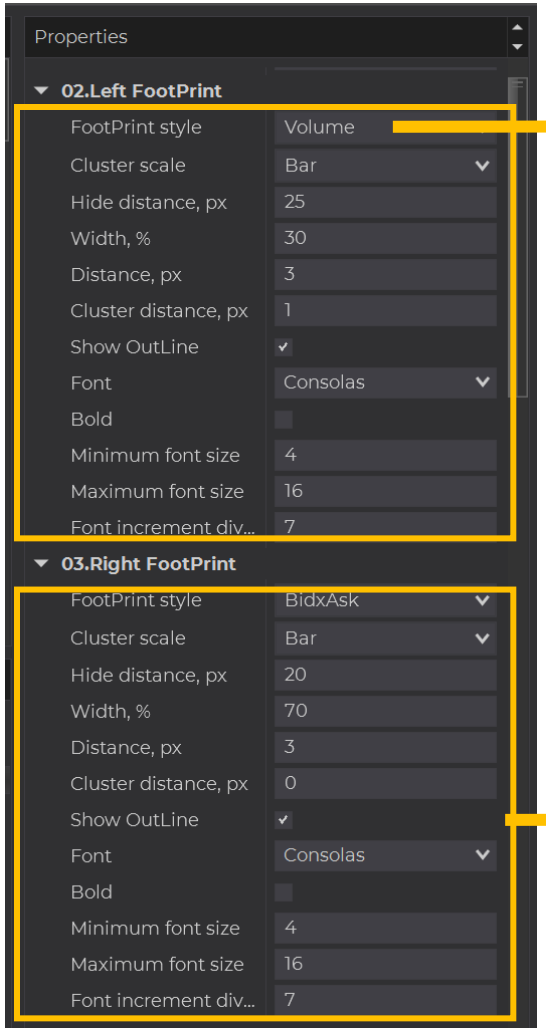
Main



Right side margin is distance between price column and last candle bar in pixels

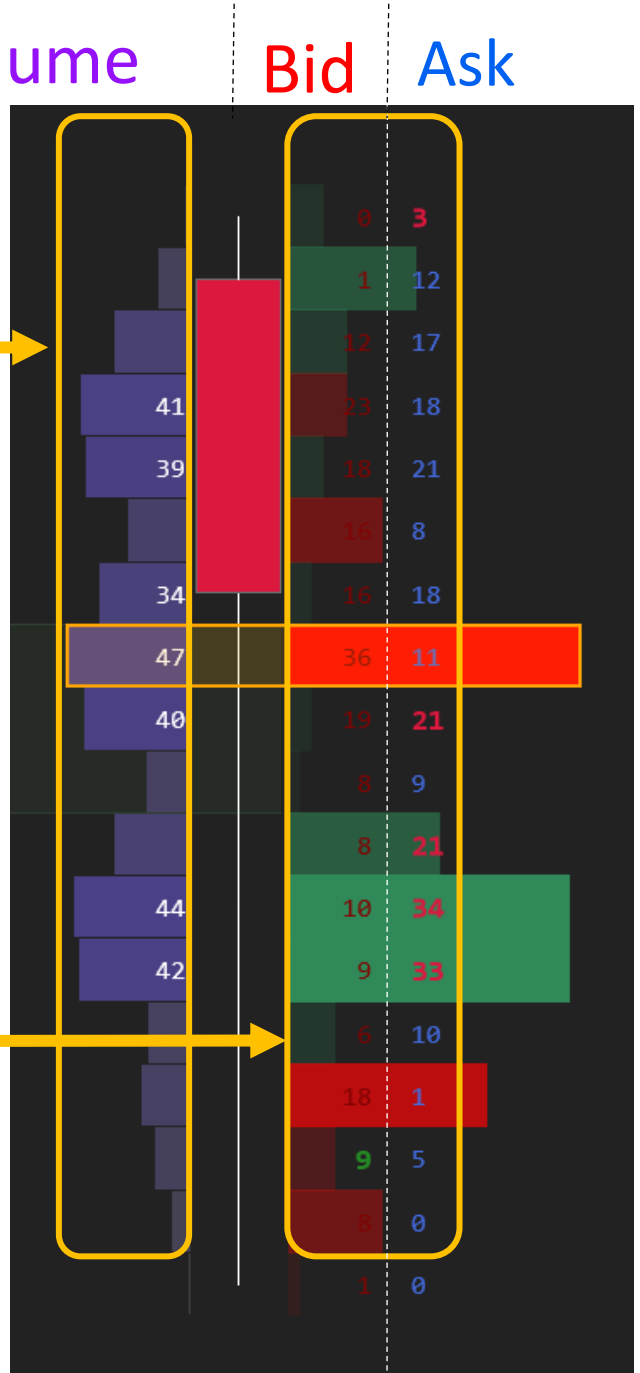


3 Columns Footprint



Left= volume histogram

Right = Bid and Ask

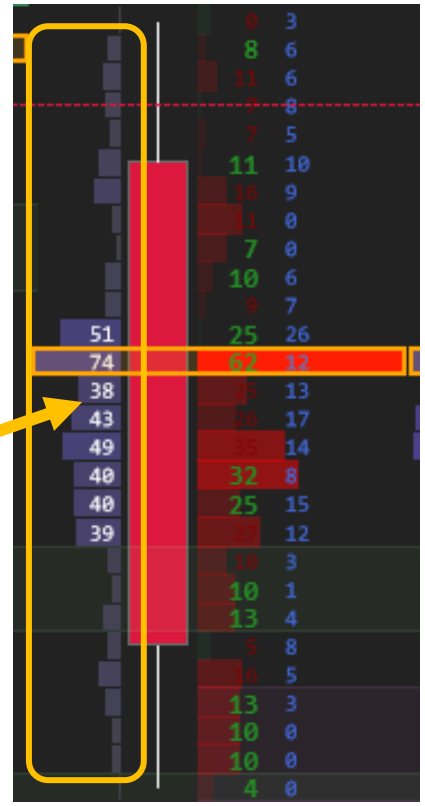


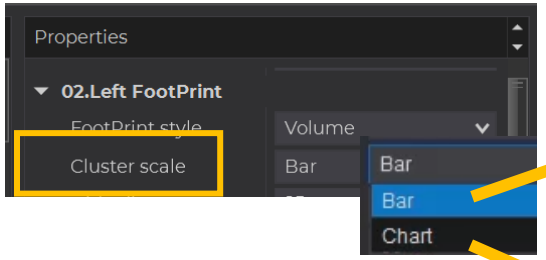
https://BestOrderFlow.com

02. Left Footprint

Cluster scale options

Bar = calculation for maximum cluster based on a candle bar





Chart=calculation for maximum cluster based on visible chart area

https://BestOrderFlow.com

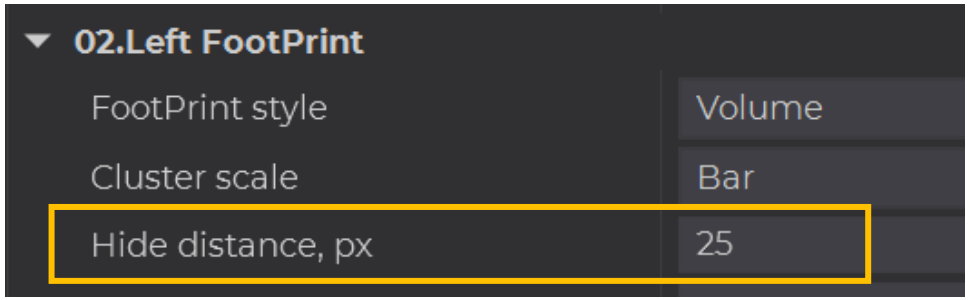
Hide column data

Hide distance, px

Condition:

- **Narrowing charts** horizontally decreases distance between **bars** and **hides** data in columns

- **Widening charts** horizontally increase distance between **bars** and makes data in columns **visible**

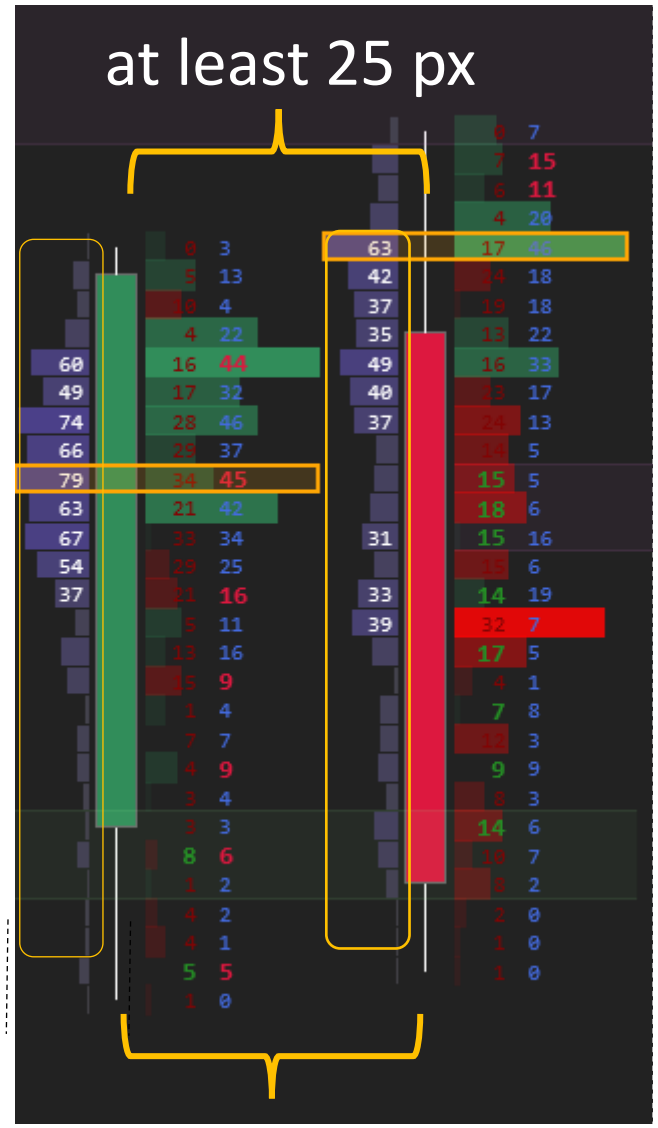


- More than 25 pixels between bars

=> left column is visible

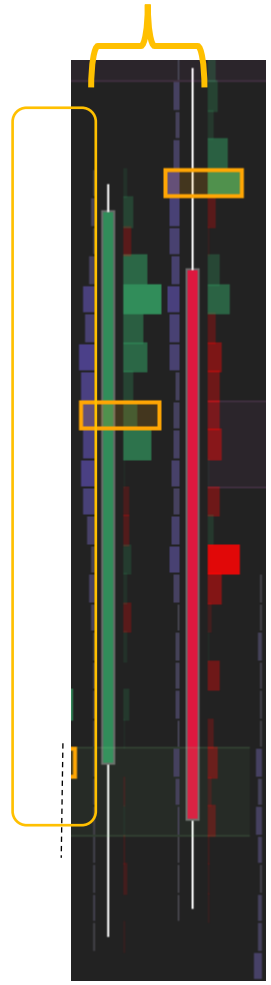
- Less than 25 pixels between bars
  => left column is hidden

https://BestOrderFlow.com

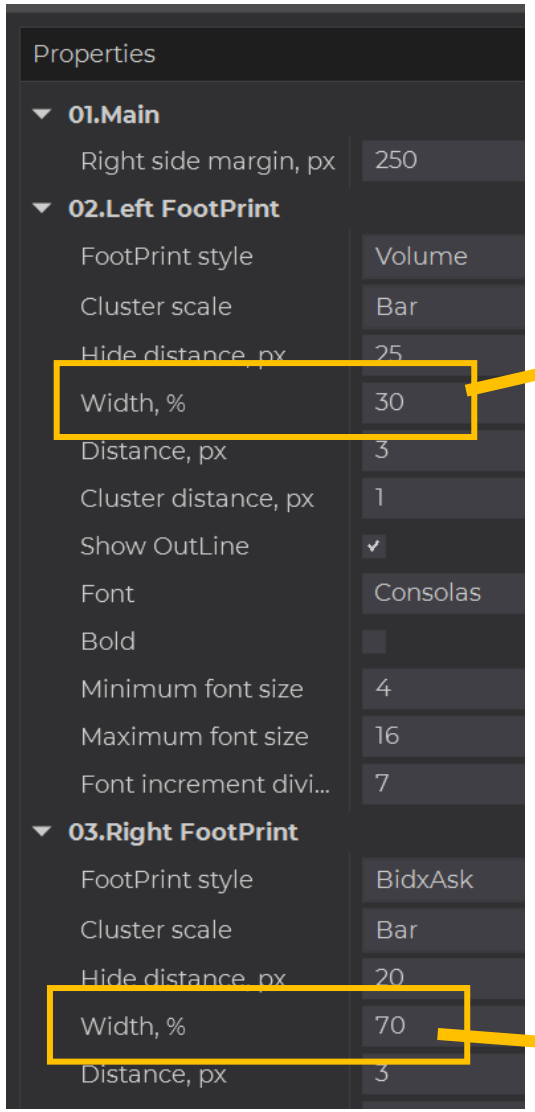


at least 25 px between bars

less than 25 px
hides the columns

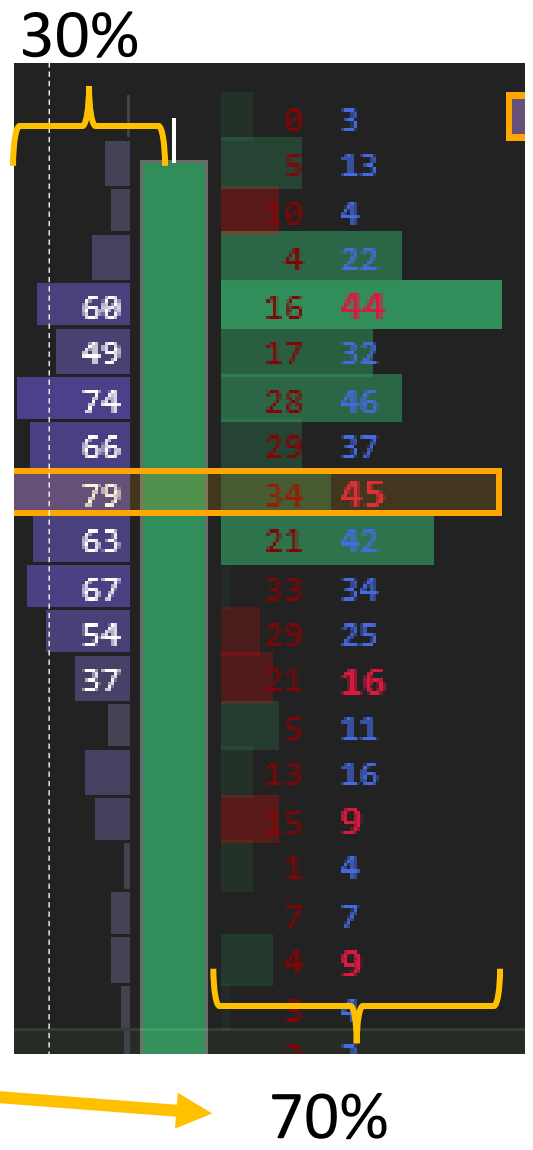


Left and Right Column Width %



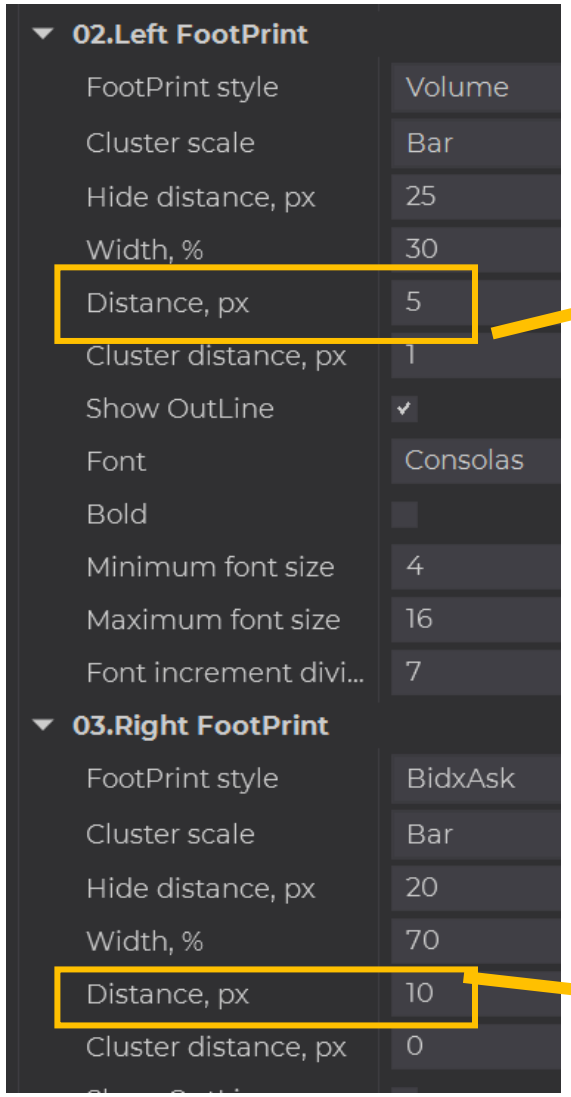
Left column width = 30 %

Right column width = 70 %

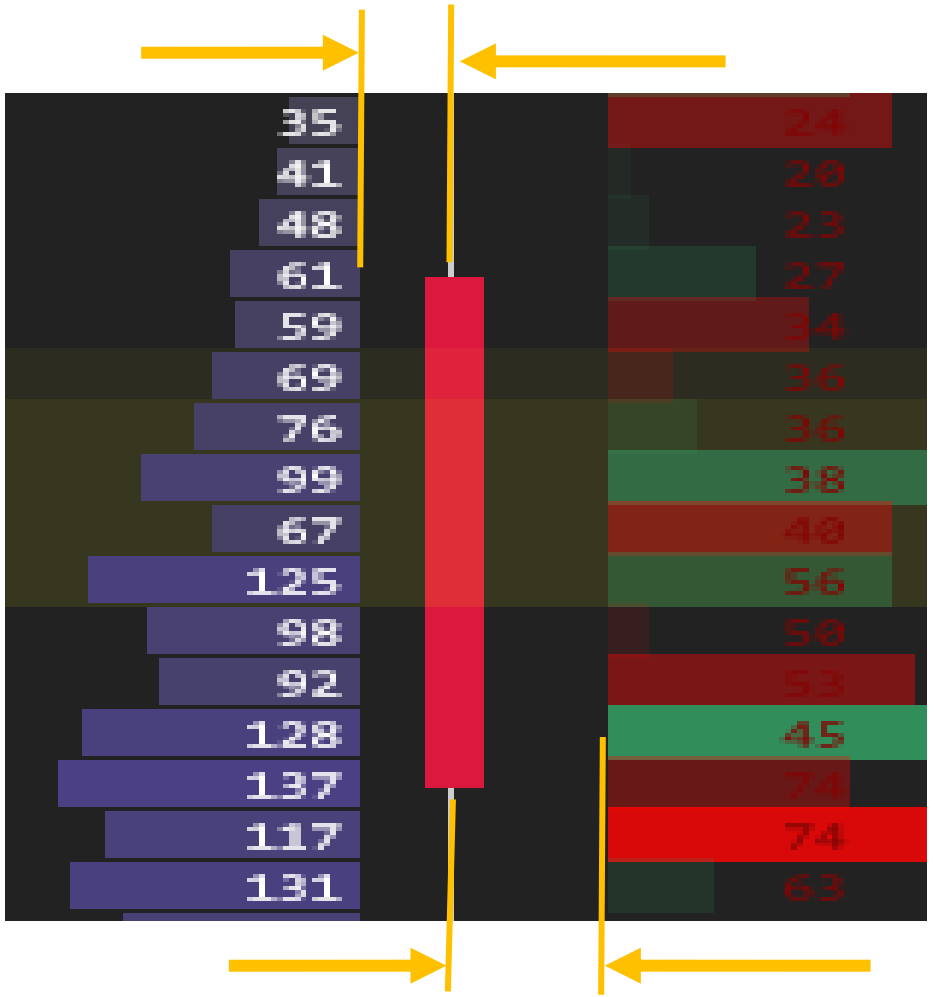


https://BestOrderFlow.com

Distance between bar and column



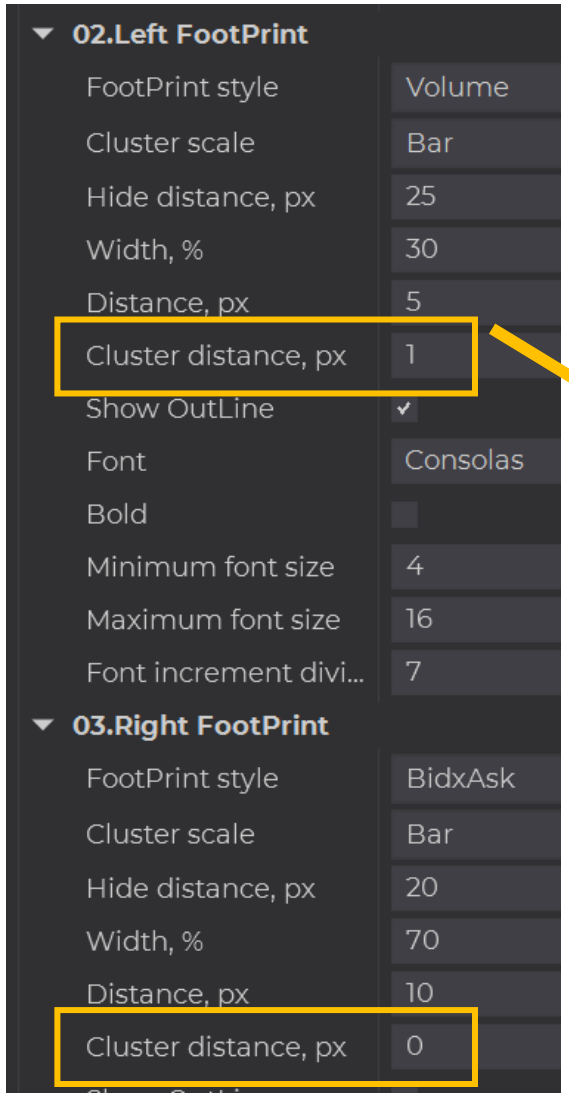
From bar to left column 5 px



From bar to right column 10 px

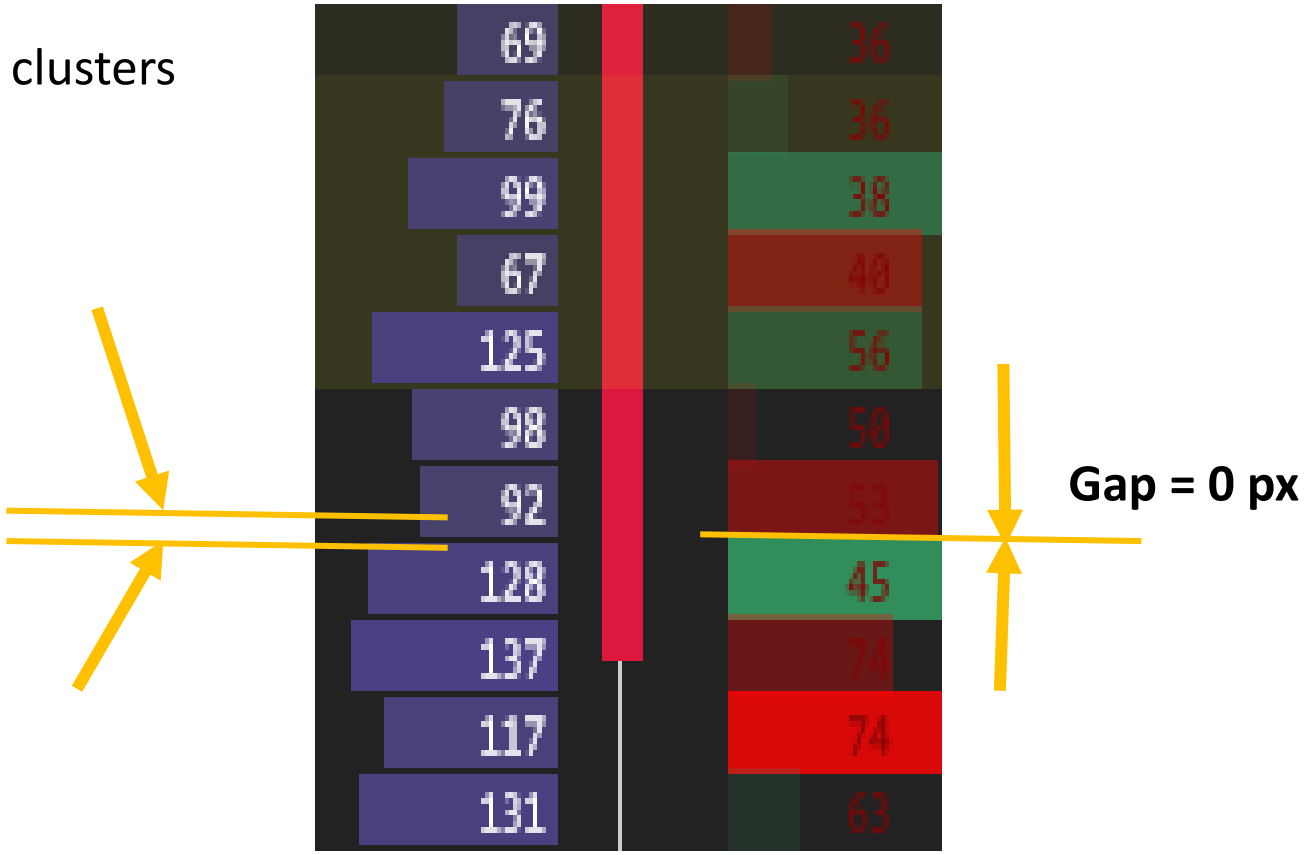
https://BestOrderFlow.com

Cluster distance = Vertical Gap



Vertical gap between clusters

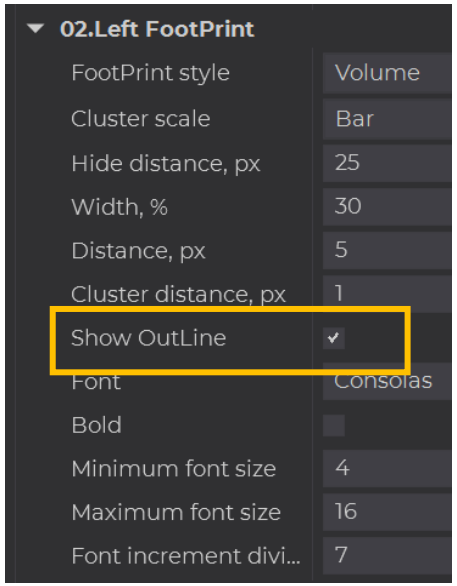
Gap = 1 px

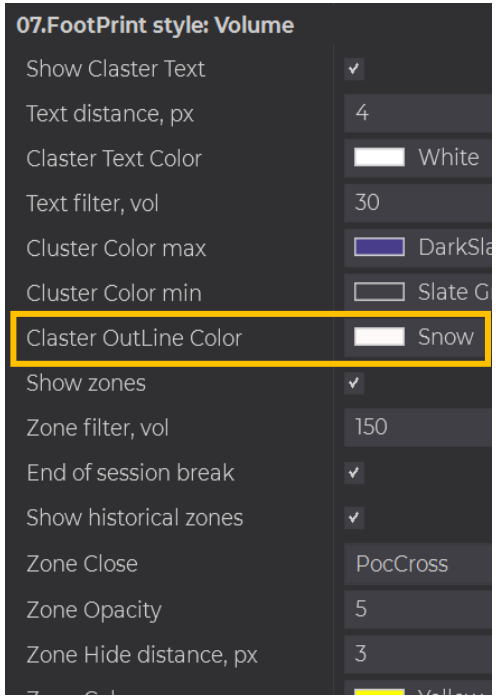


Gap = 0 px

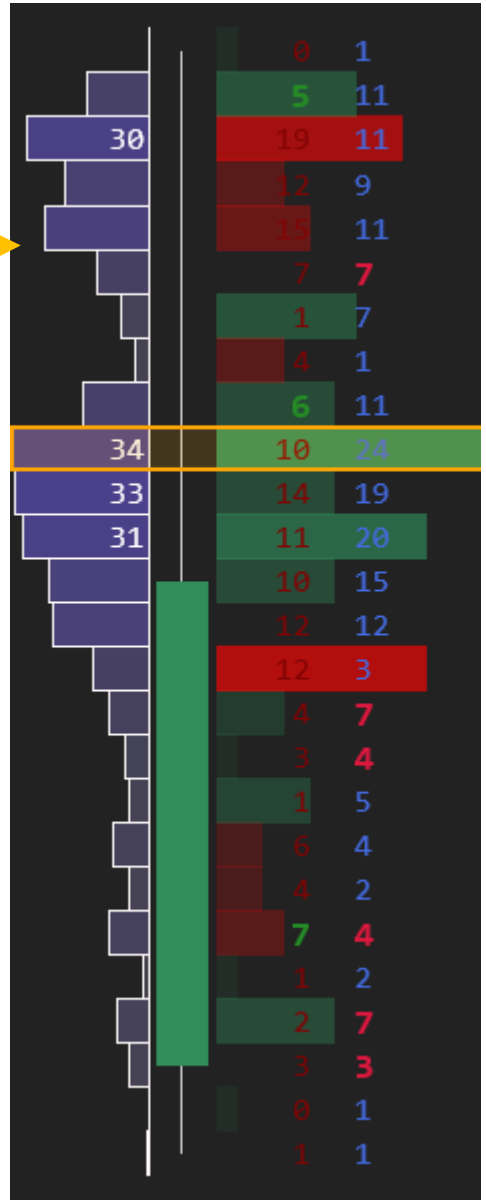
https://BestOrderFlow.com

Cluster Outline example White



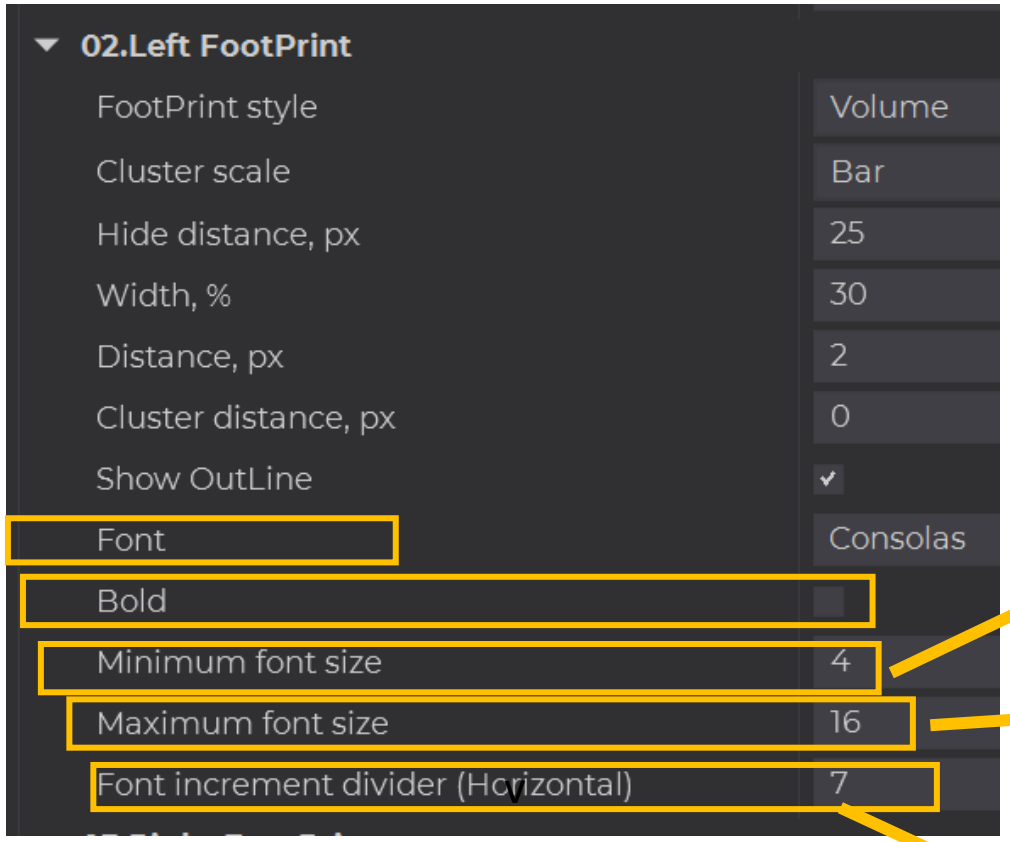


White outline around clusters

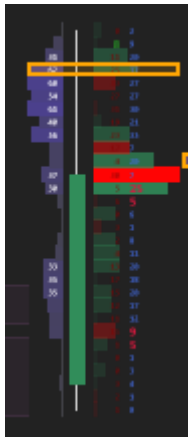


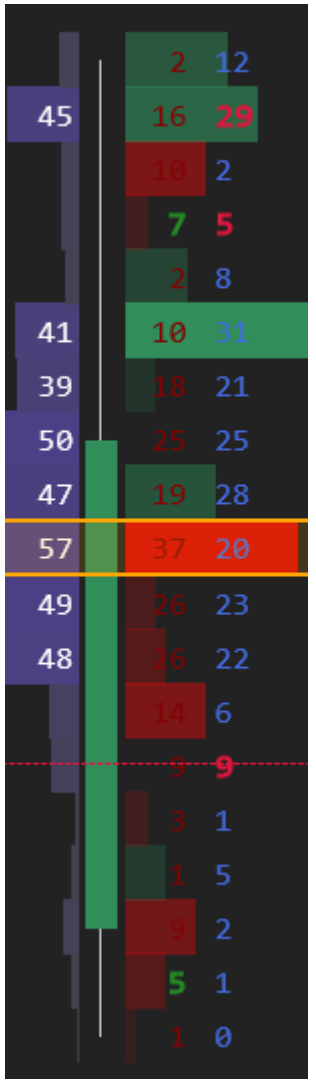
https://BestOrderFlow.com

Font adjustment inside clusters



Font size changes
along with changing
width or height
of a chart

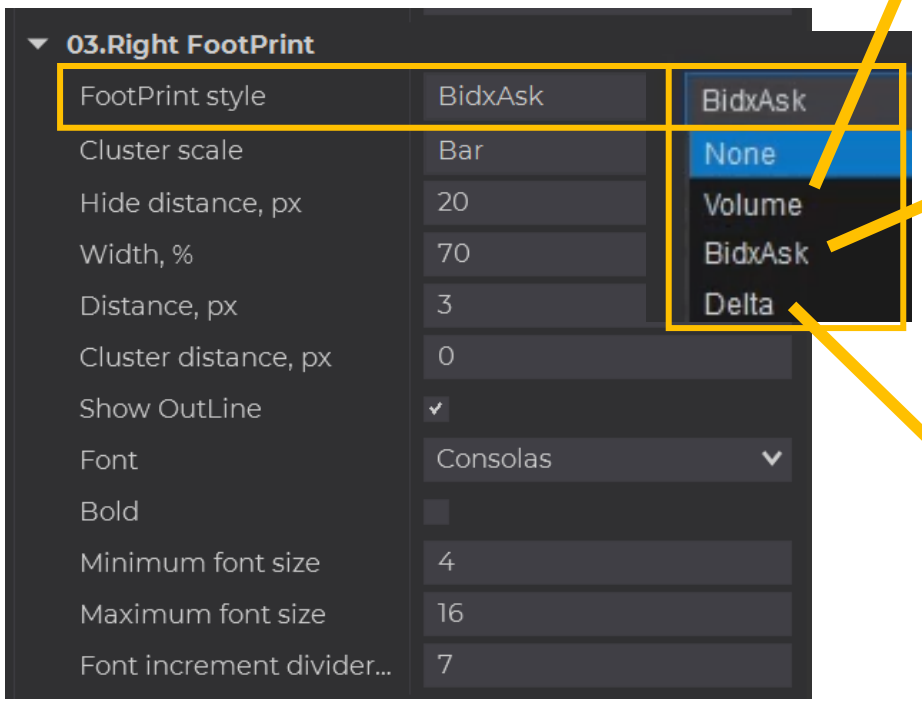




the larger the number (7)
the faster font size is changing

https://BestOrderFlow.com

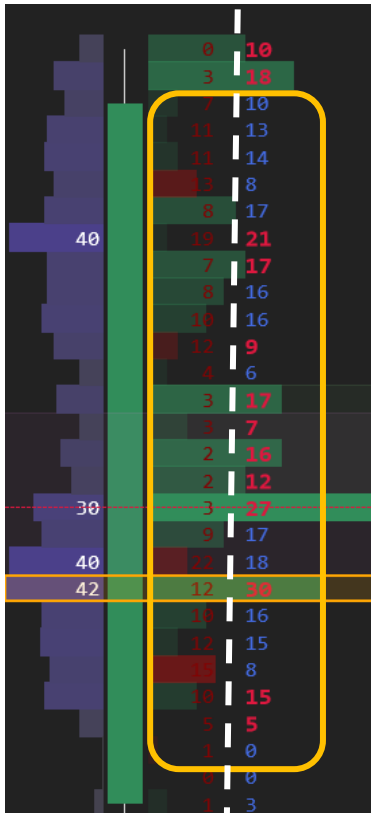
03. Right Footprint



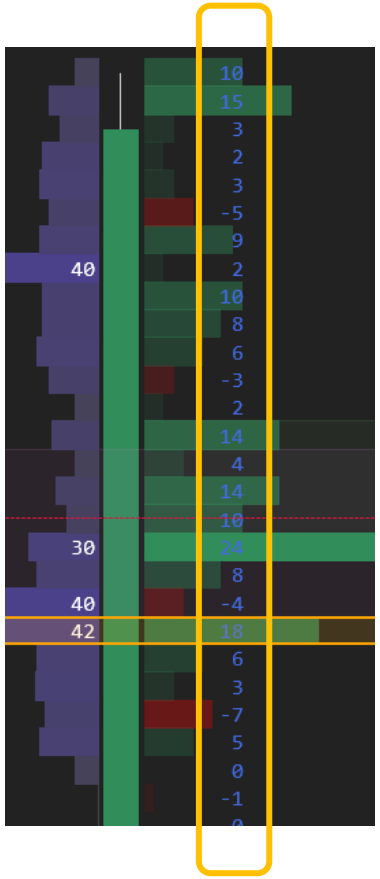
Volume should be only on the left or right side of the candle bar (not on both)

Bid and Ask
- first column is Bid – red font
- second column – Ask

Delta- shows difference between Bid and Ask in one **single column**



2 columns



1 column

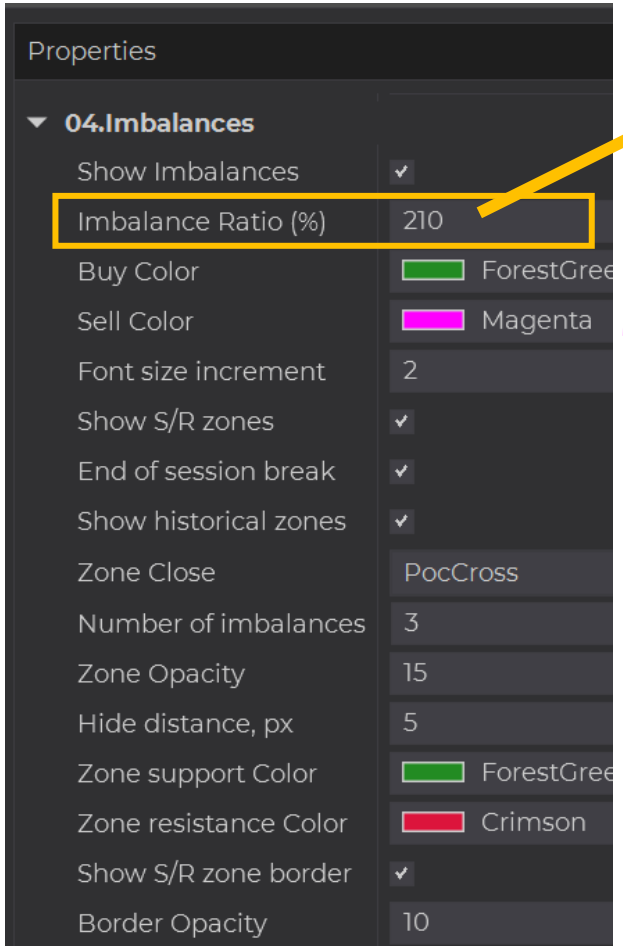
https://BestOrderFlow.com

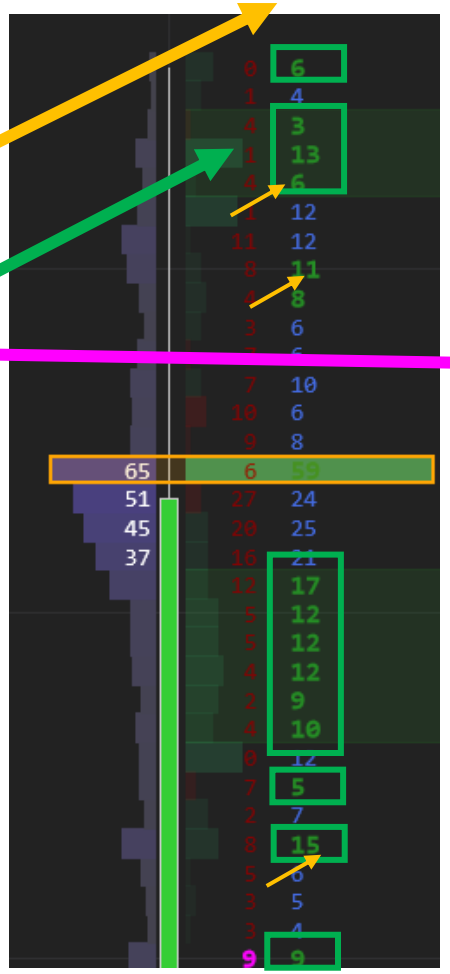
04. Imbalances - Definition

Diagonal calculations

Each Ask is 210% more than Bid

Imbalances highlighted with BOLD and COLOR on each side

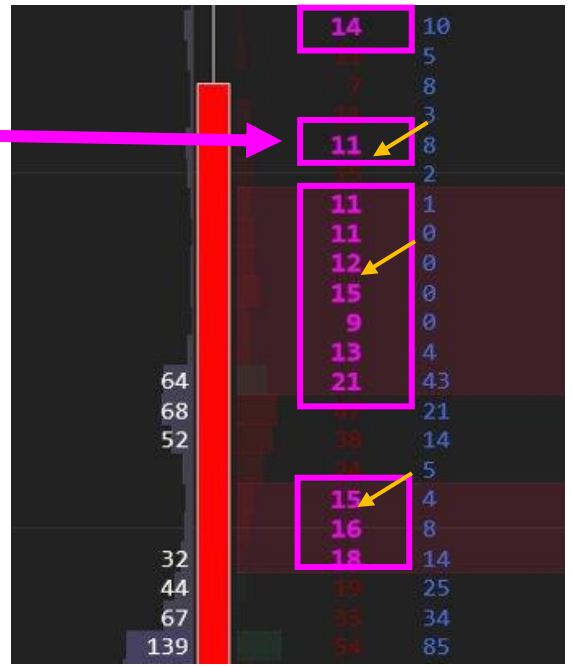




Bid	Ask
	6
1	
	11
4	
	15
5	

Diagonal calculations

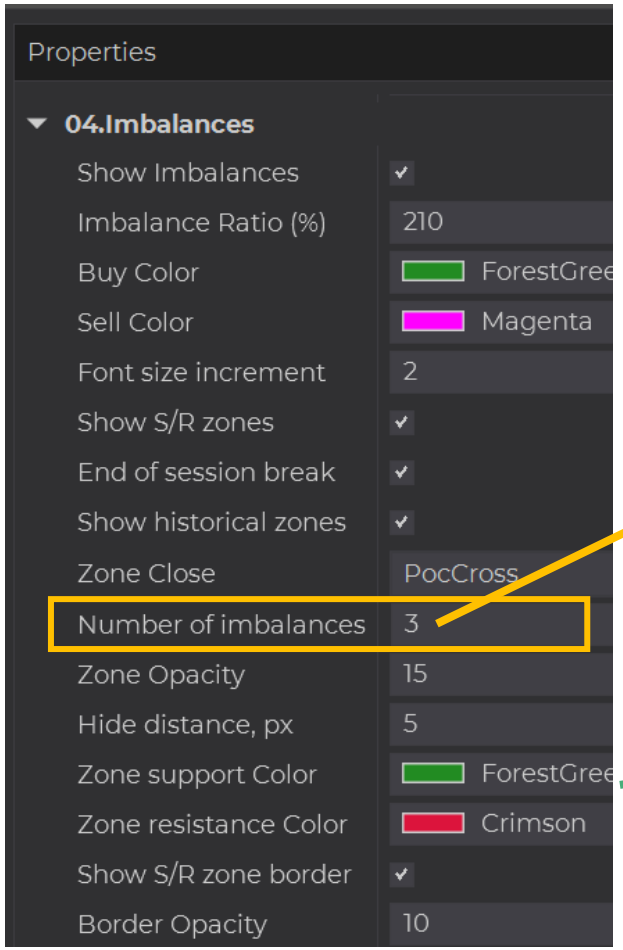
Each Bid is 210% more than Ask



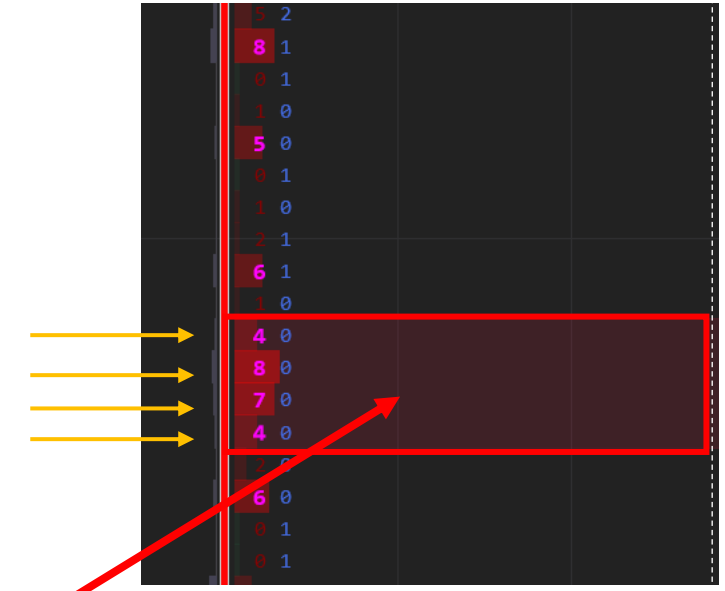
Bid	Ask
	3
11	
	0
12	
	5
15	

https://BestOrderFlow.com

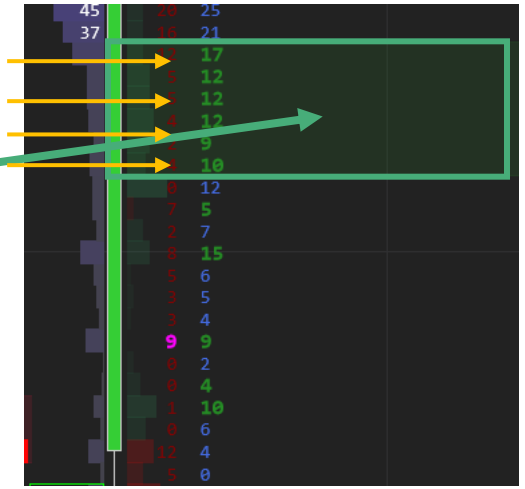
04. Imbalances - zone



How many imbalances close to each other count as a zone = 3 or more



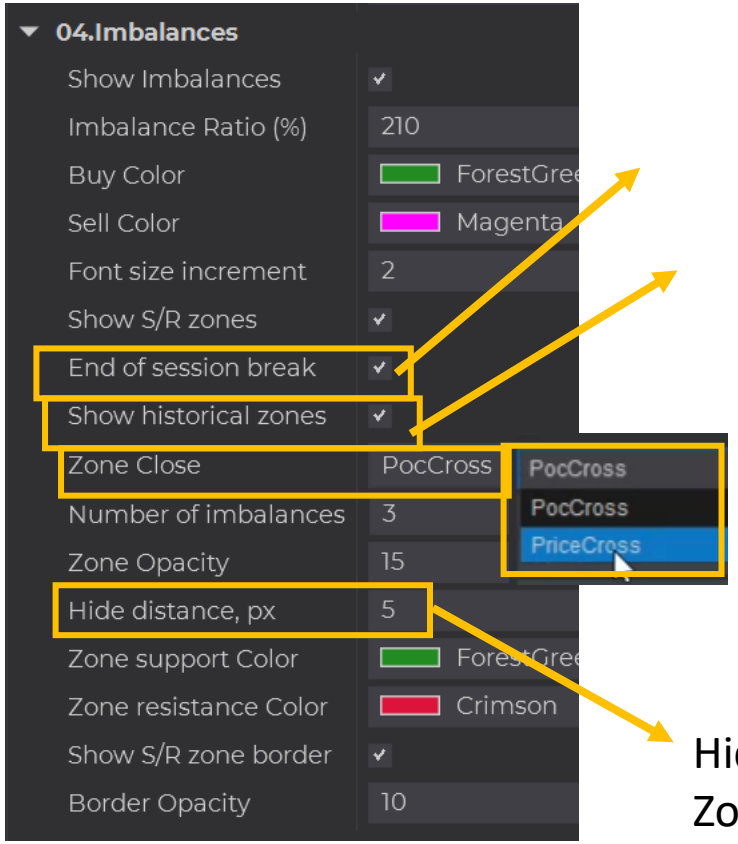
3 or more imbalances one after another = imbalance zone



3 or more imbalances one after another = imbalance zone

https://BestOrderFlow.com

04. Imbalances – close and hide options



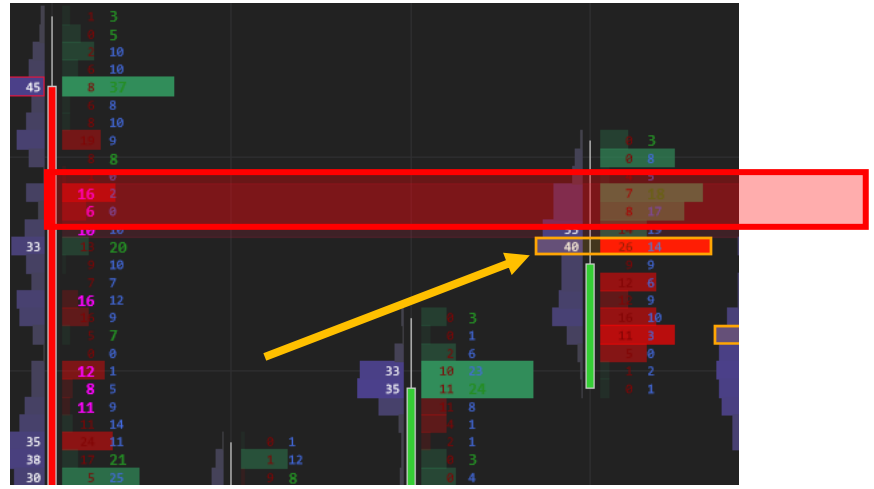
When to keep or close zones – at the session brake

Show all historical zones or hide historical zones and keep only last current zones

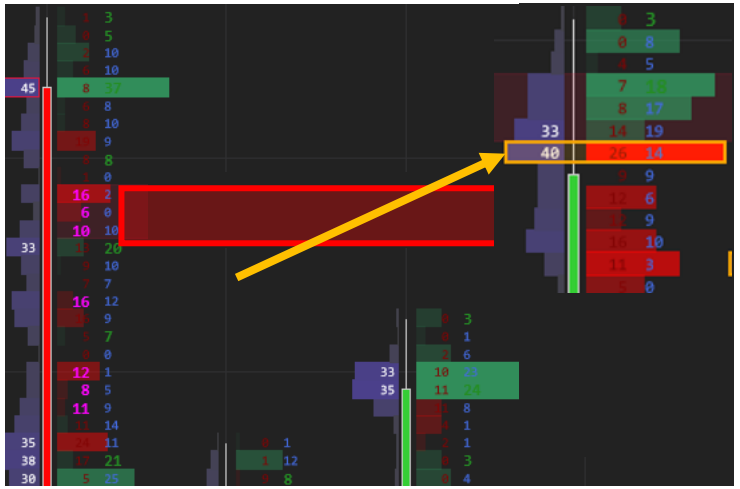
Closed (ended) zones options:
A zone is closed if crossed by:
- another candle's POC – point of control
- or by price line

Hide distance 5 px –
Zones are hided if chart horizontally compressed and space between bars is 5 pixels or less

The zone is not closed and continue to the right because another candle's POC not yet crossed the zone

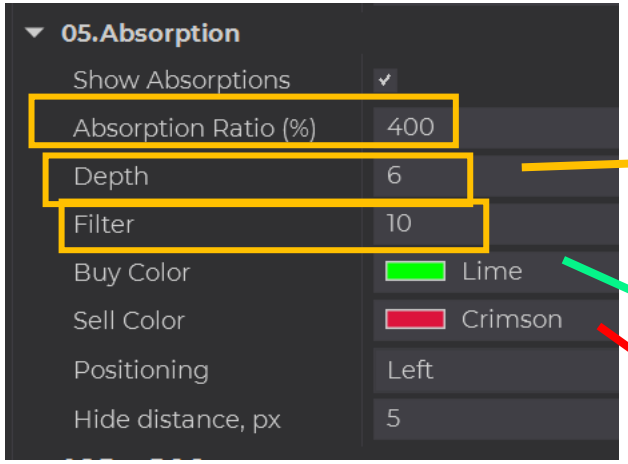


The zone is closed because another candle's POC crossed the zone

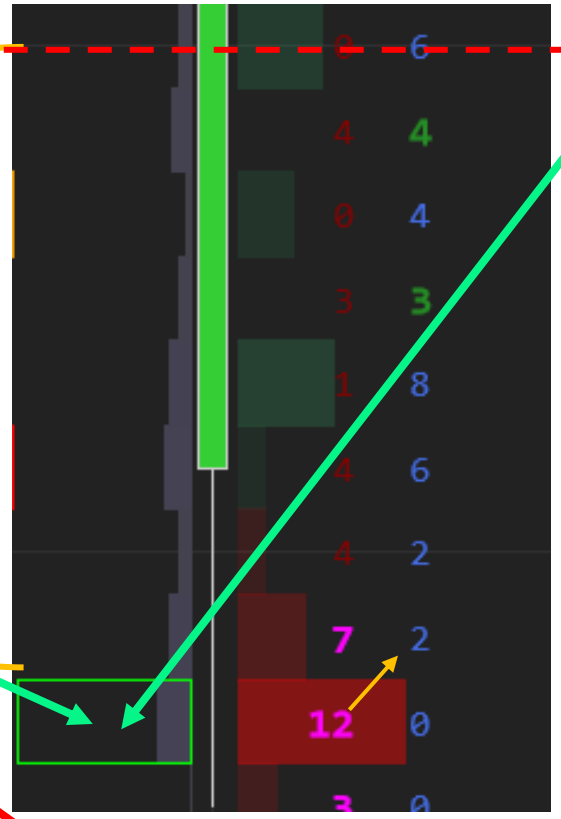


https://BestOrderFlow.com

05. Absorption



Depth
= 6



Buying absorption

1) Ration: Selling **imbalance** 12 is 400% different compare to diagonal buys 2

2) Filter by volume 10: 12 is more than 10

3) Depth: Price is 6 ticks away from the absorption

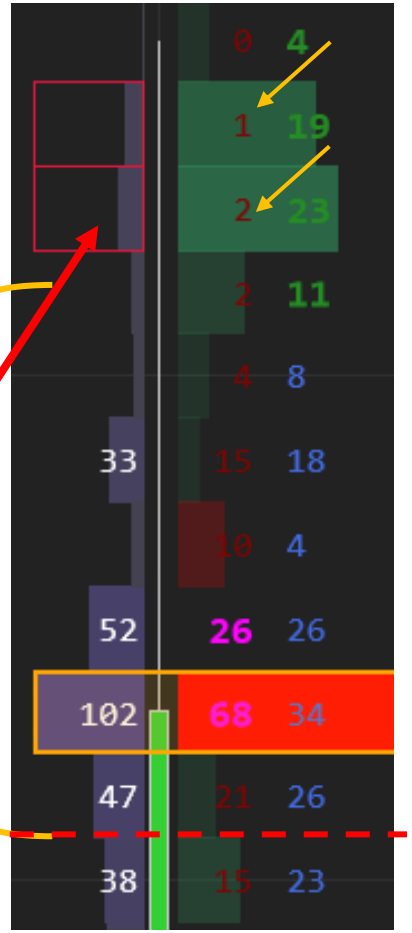
Potential signal to buy because all sales got absorbed

3 Conditions for absorptions

1) Ratio: imbalance should be at least 400%

2) Filter by volume: the absorption must be 10 or more volume

3) Depth – distance in ticks price must travel away from absorption



Depth
= 6

Selling absorption

1) Ratio: 19 buys imbalance is 400% bigger than 2 for sell

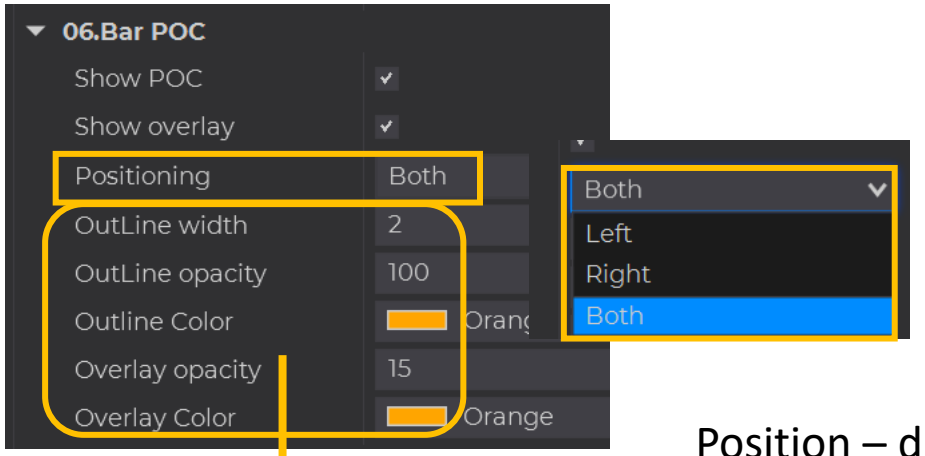
2) Filter by volume 10: 19 is more than 10

3) Depth: price is 6 ticks away from the absorption

Potential signal to sell because all buyers got absorbed

https://BestOrderFlow.com

06. POC = Point Of Control

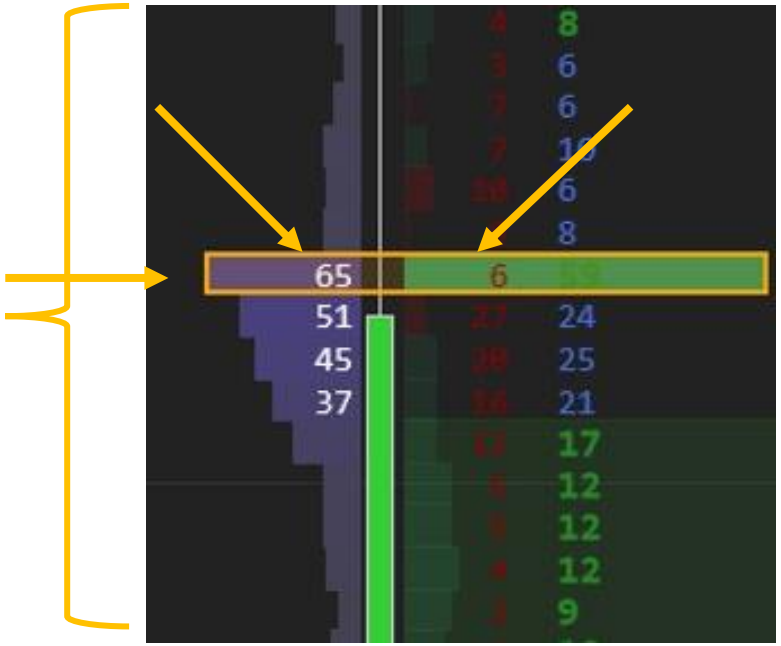


Style options

Point of control – is maximum volume in a candle bar

Position – display left or right or both sides of the candle bar

Maximum value

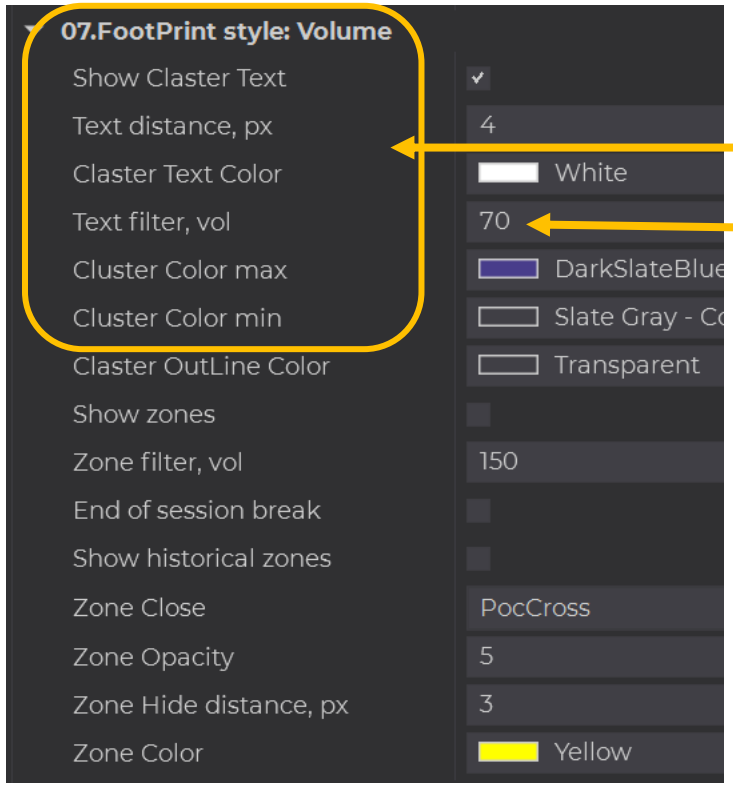


left

right

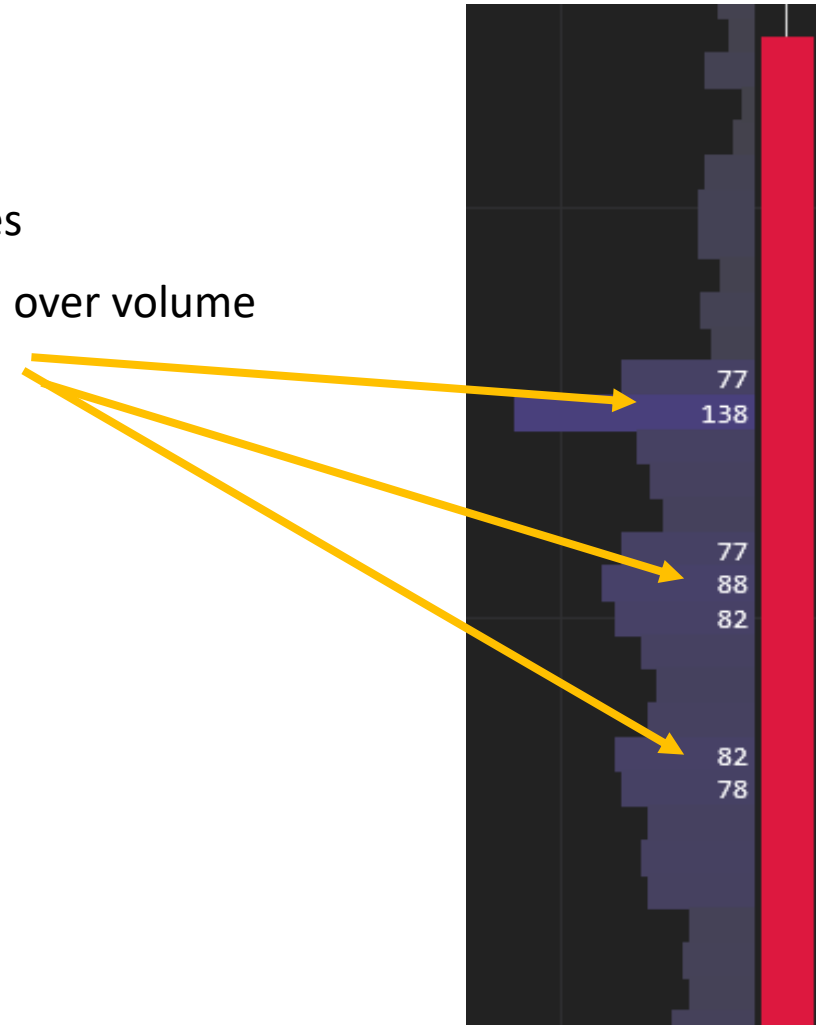
https://BestOrderFlow.com

07. Footprint style Volume



Style options for Volumes

Show only 70 and over volume

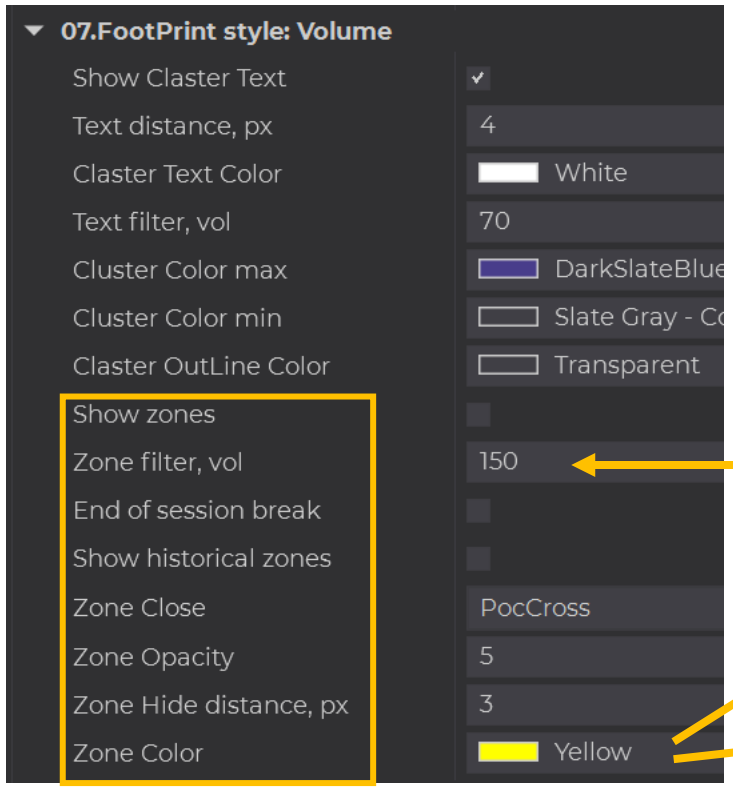


Clusters and cluster zone options

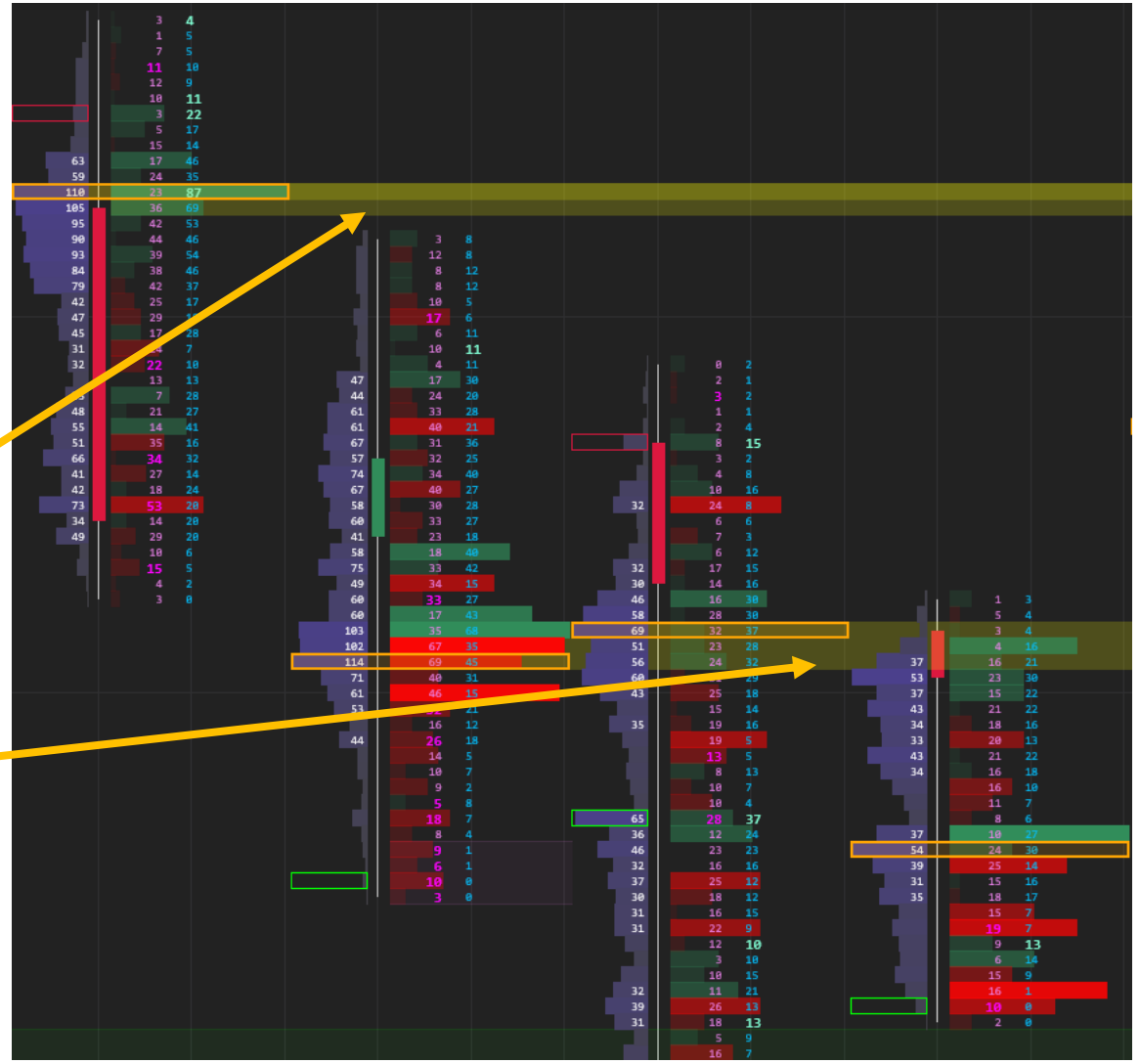
https://BestOrderFlow.com

07. Footprint Style Clusters Zone

Clusters and cluster zone options

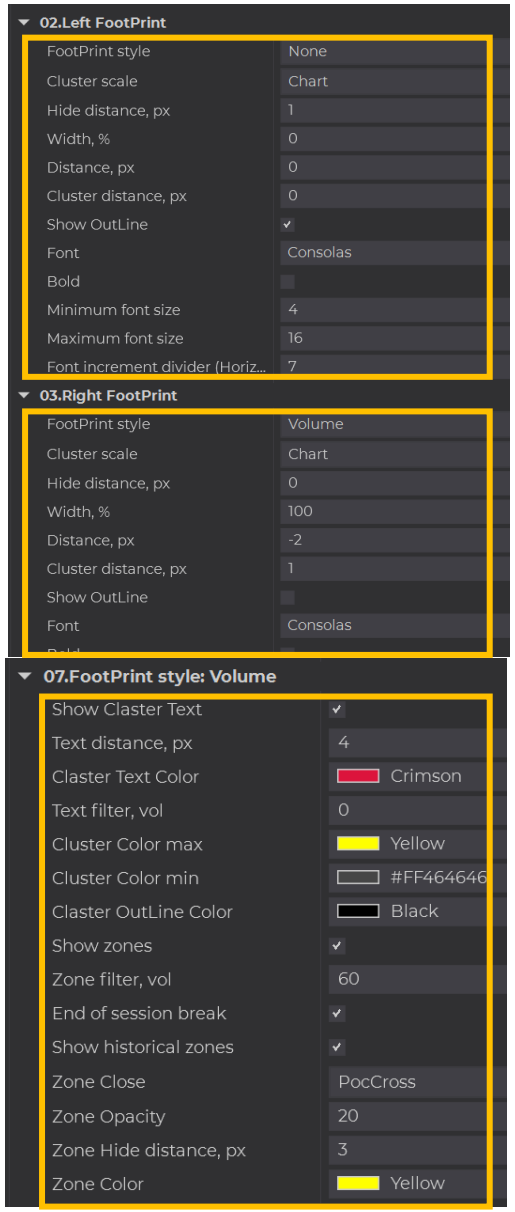


Show only 150 and over volume



https://BestOrderFlow.com

02-03-07. Clusters only



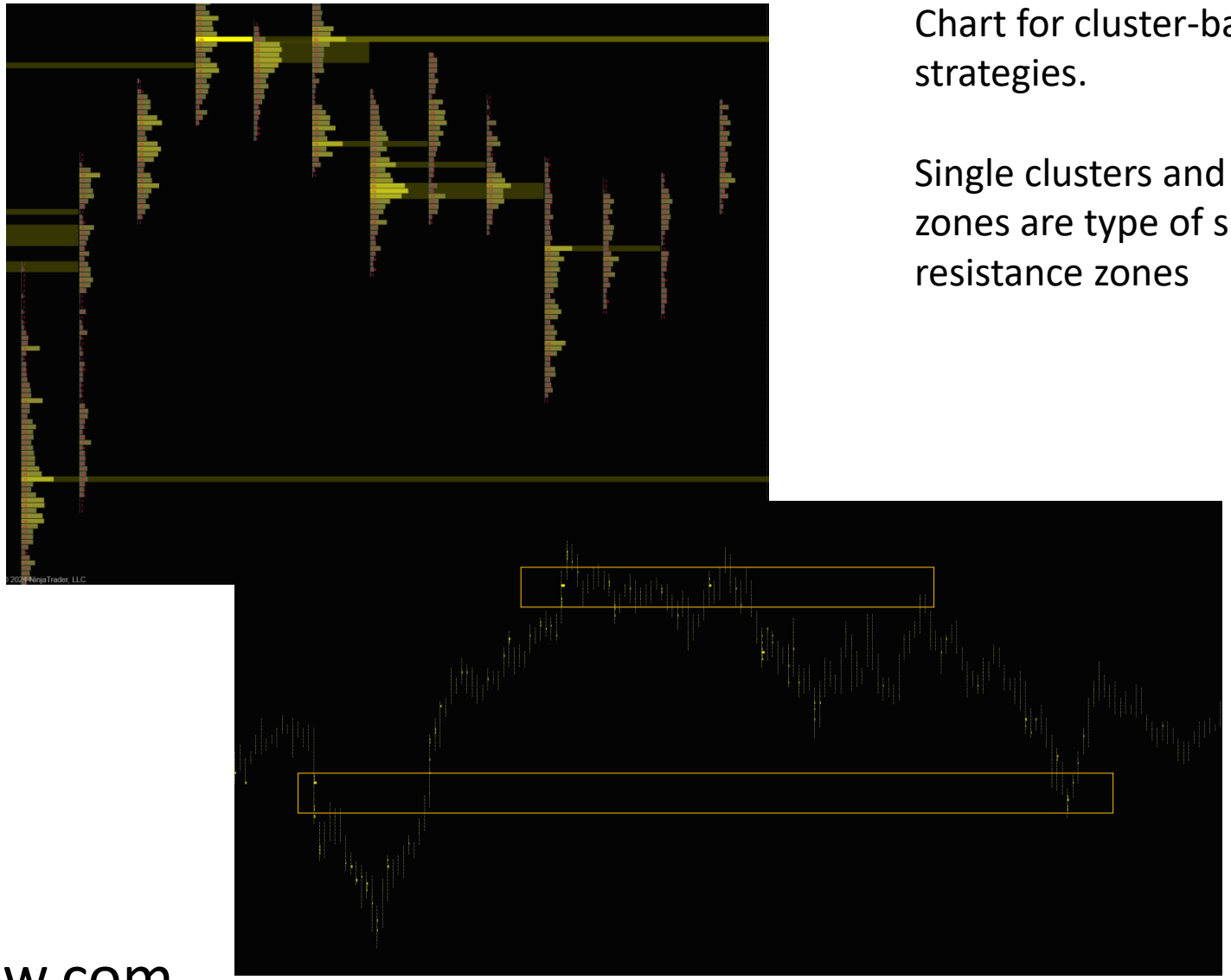


Chart for cluster-based strategies.

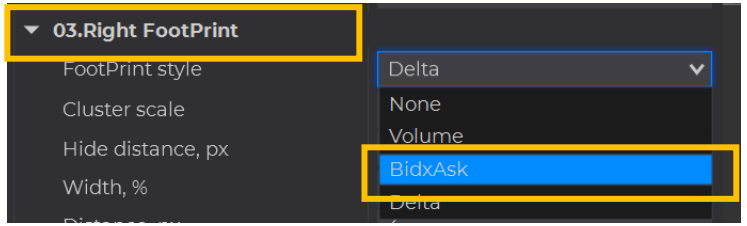
Single clusters and clusters zones are type of support and resistance zones

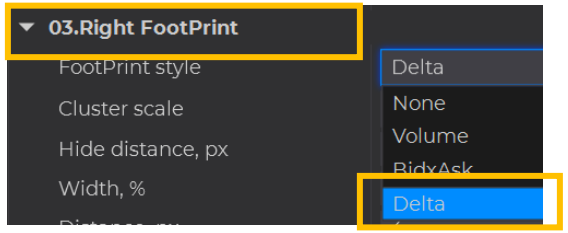
https://BestOrderFlow.com

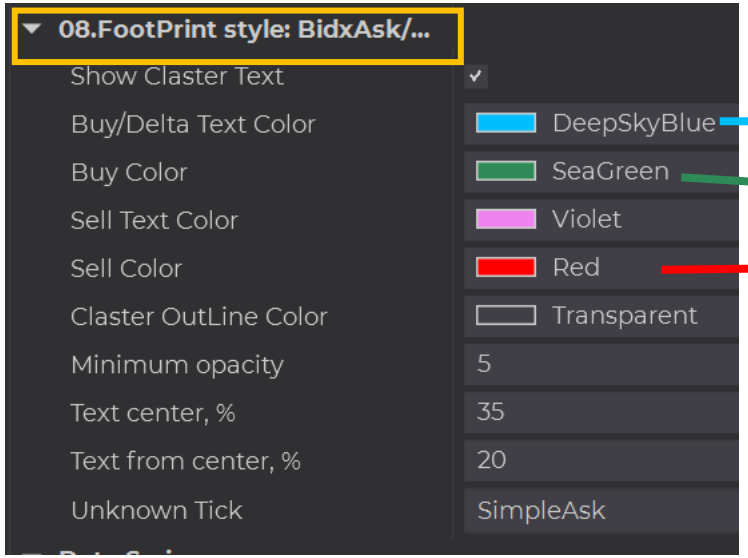
08. Bid Ask or Delta

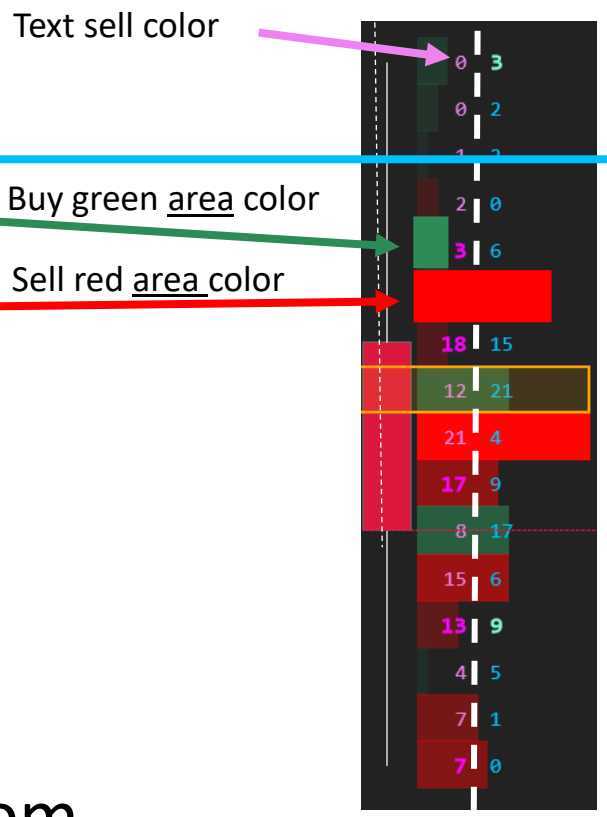
on the right side of a candle bar

An area is a background
for the text and should be slightly
different color for contrast









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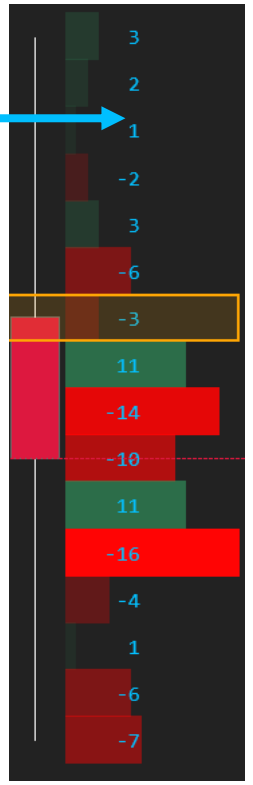

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