Bars & Ticks

DIAGRAMS · SIMULATED DATA

Footprint Reading Checklist

A 5-step routine to read any footprint bar. By Bars & Ticks.

1 Context first

- [ ] Where is this bar? Prior high/low, session open, a level I marked, middle of a range?
- [ ] Without location, the numbers mean very little.

2 Where is the volume?

- [ ] Find the POC (the price with the most volume in the bar).
- [ ] Is the heavy volume at the top, the bottom or the middle?
- [ ] Did price move away from that heavy volume, or stay on it?

3 Who was aggressive?

- [ ] Bar delta: positive (more aggressive buying) or negative (more aggressive selling)?
- [ ] Bid/ask split near the high and near the low.
- [ ] Imbalances: compare diagonally (ask at P vs bid one tick below). Stacked = several in a row.

4 How did the bar end?

- [ ] Where did it close compared with the POC and the delta?
- [ ] Strong delta but price didn't follow? Possible absorption by passive orders.
- [ ] Both sides traded at the exact high or low? That's an unfinished auction.

5 What changed?

- [ ] Compare with the previous 3–5 bars: volume, delta, POC position.
- [ ] Look for shifts, not single numbers.

Before you start

- [ ] I know which instrument and timeframe I'm on (e.g. NQ, 5-min).
- [ ] My footprint shows bid × ask (left: sellers hitting the bid · right: buyers lifting the ask).
- [ ] I know my row size (1 tick or grouped ticks) and my imbalance settings.



Bid × ask. One row, one price: contracts sold at the bid × bought at the ask. Simulated numbers.



Diagonal imbalance. Ask at P vs bid at P – 1 tick, ratio 3 : 1. Three in a row = stacked. Simulated numbers.

Remember

- Delta measures aggression, not direction.
- Imbalances are common. Context decides whether they matter.
- Your data feed decides what you see: historical footprints need tick data with bid/ask.

Full guides

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