Order Flow and Footprint visual reference

Core concepts, worked examples and practice prompts



Bid, ask and trade aggressor

A 50-unit trade at the displayed ask is commonly classified as buyer-initiated; it still has a passive seller.

Footprint chart anatomy

At 102 the row 40 x 120 has total 160 and delta +80.

Volume delta and cumulative delta

Bar deltas +80,-30,+20 yield cumulative +70 from zero.

Diagonal imbalance and stacked imbalance

Ask at 102 is 120 and bid at 101 is 30, a 4:1 ratio; this qualifies at 3:1 if both meet the minimum.

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