



CHARTSPOTS DAYTRADING STATISTICS

—

YOUR TRADING EDGE

NQ

E-Mini NASDAQ 100

The NASDAQ-100 is a modified capitalization weighted index made up of securities issued by 100 of the largest non-financial companies listed on the NASDAQ.



FIND

Discover the past statistical behaviour. The many statistics will provide you with trading ideas and make you think of opportunities you didn't consider before



STUDY

When you find an edge that suits your trading style and risk parameters, study what this looks like in the actual market.



USE

Implement the power of these statistics into your trading plan each day



info@chartspots.com



www.chartspots.com

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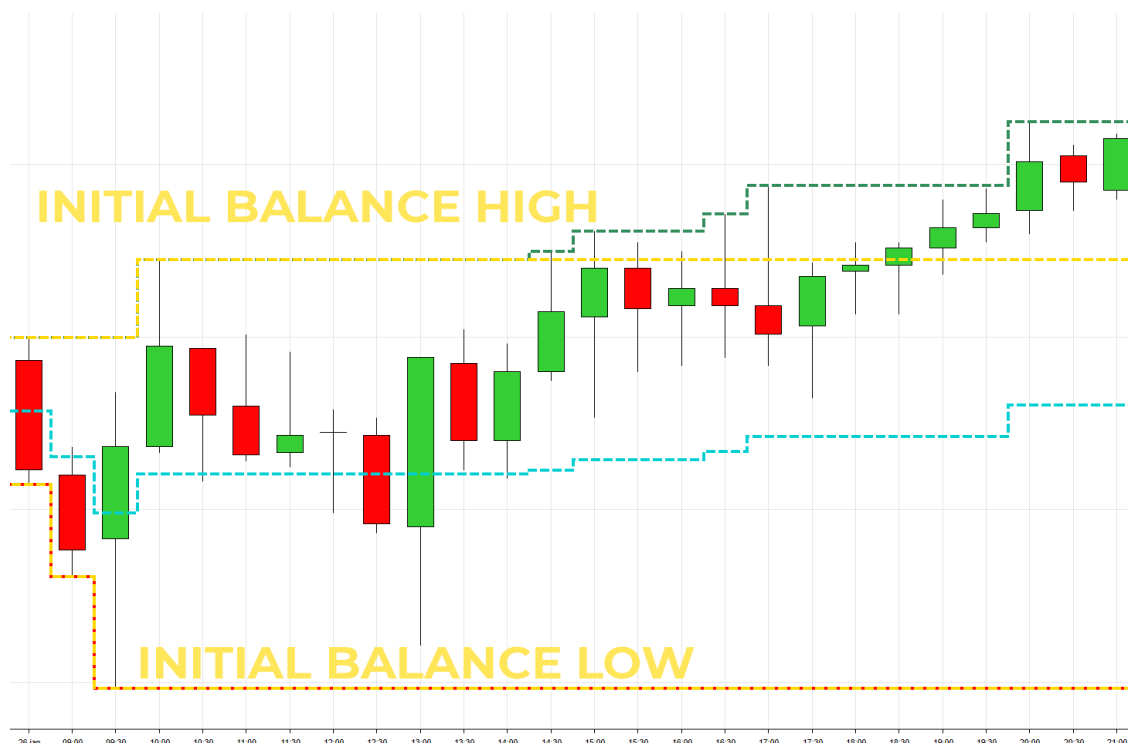
THE STATISTICS IN THIS REPORT ARE GENERATED USING MINUTE DATA FROM
DECEMBER 11, 2015 to DECEMBER 30, 2020



INITIAL BALANCE

The Initial Balance (IB) is defined by the High and Low set during the First Hour of trading during the Regular Trading Hours (RTH). For European Equity indexes, 2 hours are considered (8am CET to 10am CET). This covers the old Eurex futures open until the first hour of equity trading has completed. Results have shown this timeframe to be more statistically significant.

The Initial Balance is essentially the support and resistance found during the first hour. This provides clues as to who is in the market as well as give us a reference which carries statistical significance.



In this 15 min Candlestick chart, the Initial Balance is represented by the Gold dashed lines.

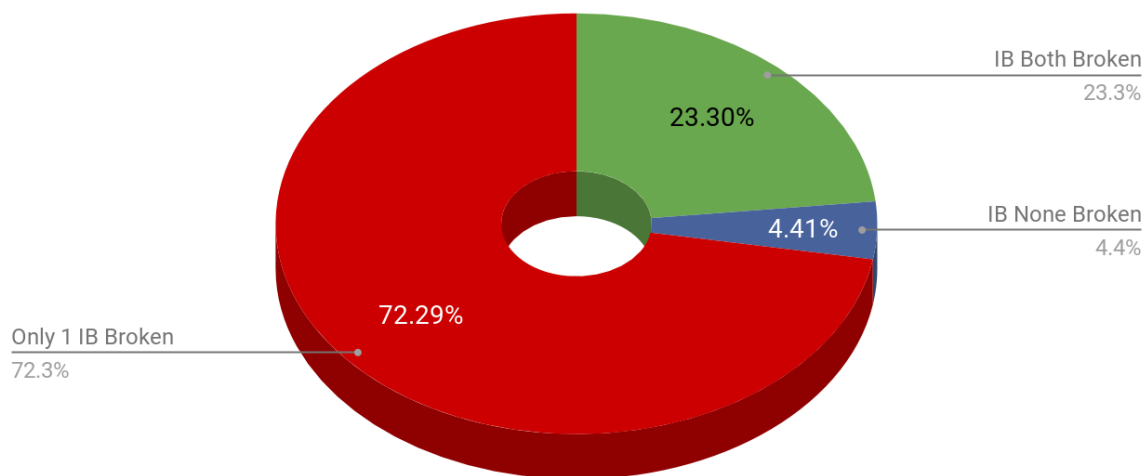
In the following sections you can discover what the historical probabilities are surrounding these initial Support & Resistance levels.



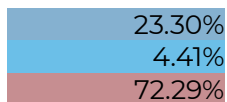


INITIAL BALANCE BREAK OUT

Initial Balance Break Out - Historical Probabilities



IB Both Broken
IB None Broken
Only 1 IB Broken



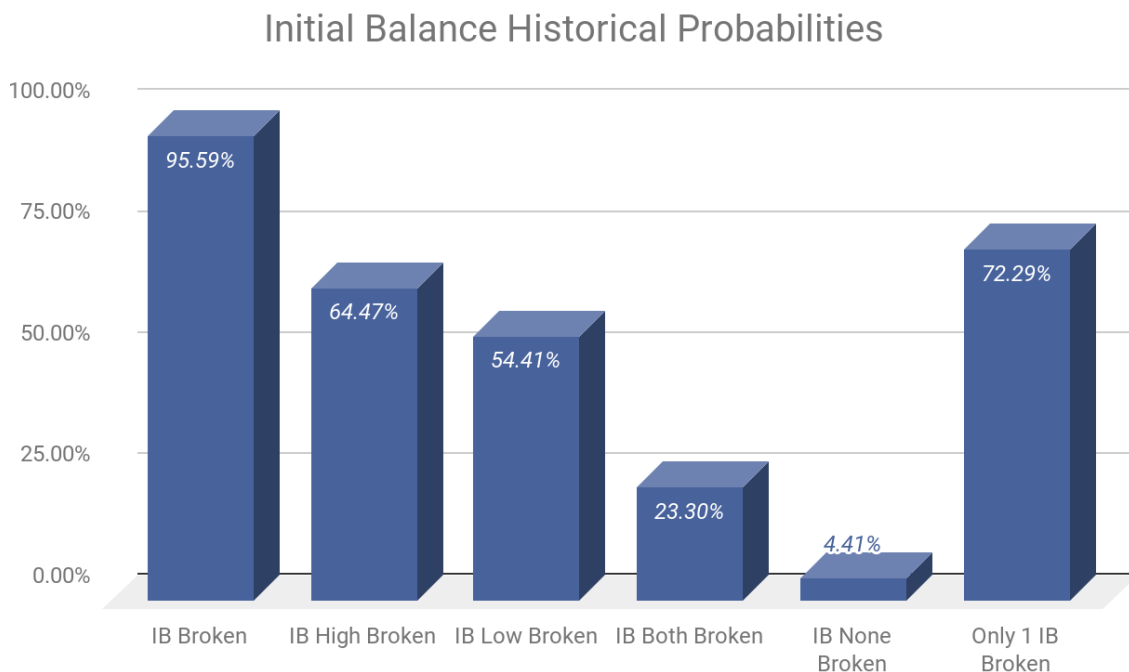
Samples

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INITIAL BALANCE HISTORICAL PROBABILITIES



IB Broken	95.59%
IB High Broken	64.47%
IB Low Broken	54.41%
IB Both Broken	23.30%
IB None Broken	4.41%
Only 1 IB Broken	72.29%

Samples 1292

IB Broken: either the Initial Balance High, Low or even both were broken during the Regular Trading Hours Session

IB High Broken: the Initial Balance High was broken during the Regular Trading Hours Session

IB Low Broken: the Initial Balance Low was broken during the Regular Trading Hours Session

IB Both Broken: the Initial Balance High & Low were broken during the Regular Trading Hours Session

Only 1 IB Broken: Initial Balance High or Low was broken during the Regular Trading Hours Session

Neutral Follow Neutral: When both Initial Balance High & Low were broken, probability of the next RTH session to again break Initial Balance High & Low

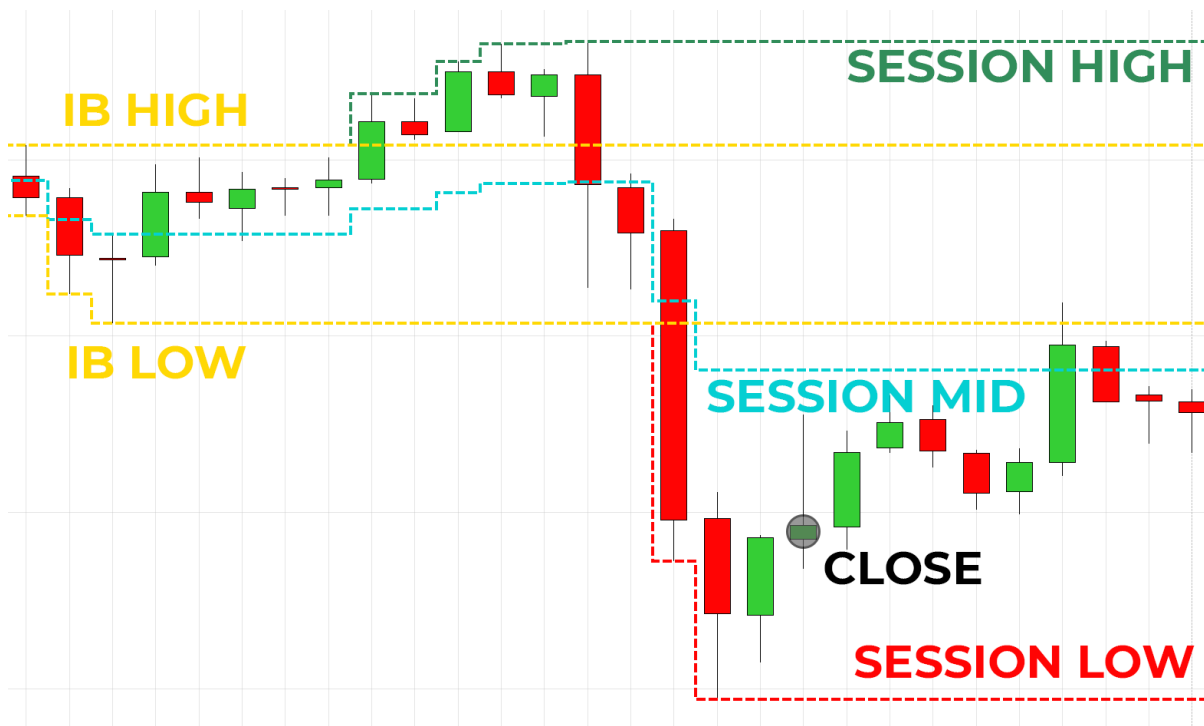




SESSION CLOSE

In this section we will be looking at the Session closing price, compared to other intraday levels like the Mid. The Session Mid is calculated as such:
 $(\text{Session Low} + \text{Session High}) / 2$.

Both the Session Mid as the Day Mid can be plotted by the ChartSpots Initial Balance indicator for NinjaTrader 8.

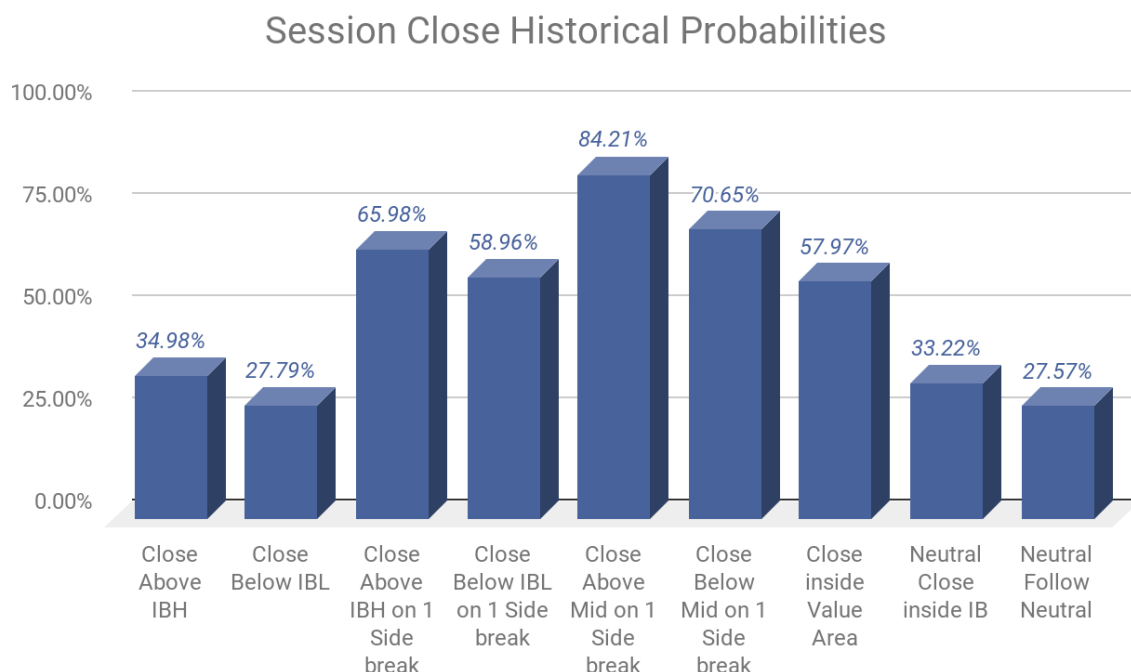


In this 15 min Candlestick chart, the Initial Balance High & Low are represented by the Gold dashed lines, the Session High as the Green dashed line, the Session Low as the Red dashed line and the Session Mid as the Blue dashed line. The Close for this day is circled in black.





SESSION CLOSE HISTORICAL PROBABILITIES



Close Above IBH	34.98%
Close Below IBL	27.79%
Close Above IBH on 1 Side break	65.98%
Close Below IBL on 1 Side break	58.96%
Close Above Mid on 1 Side break	84.21%
Close Below Mid on 1 Side break	70.65%
Close inside Value Area	57.97%
Neutral Close inside IB	33.22%
Neutral Follow Neutral	27.57%

Samples

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MORE STATISTICS...

A lot more Statistics are available in our **Premium NQ report!** We investigate important questions like:

1. How often do we have a **Trend** day?
2. In case of a **Gap Up**, what are the probabilities of testing prior session price levels like, VPOC, Value Area High, ... ?
3. What is an average **Initial Balance Range**? And how is this **distributed**?
4. What are the **1 Minute Rotations** looking like, what is considered a normal rotation? Is there a difference for up and down rotations?
5. When we break the Initial Balance, How far do we typically go? What is an average **Range Extension**, and how are they distributed?
6.

The Premium report contains:

- **Over 30 pages**
- **More than 100 Statistics**
- **Clear Charts** to illustrate and explain the Statistics

<https://www.chartspots.com/nqpremium>

The full Table of Contents of the Premium Report can be found on the next page!



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