PSEDYS | TECHNICAL REFERENCE MANUAL V3.0

Delta Volume / Footprint Chart

Delta Volume / Footprint Chart

Technical Reference Manual v1.0

PSEDYS | Complete Edition
Delta per Price Level · Footprint Candle · POC · High Volume Node · Absorption · Imbalance · MTF

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1. What is Delta / Footprint? Concept

Footprint Chart (Imbalance Chart, Volume Profile per candle) displays the **distribution of buy/sell volume per price level** within each bar. Unlike a standard OHLCV chart, Footprint shows at which EXACT PRICES transactions were executed and with what volume.

Delta per candle = Σ(Buy_Vol − Sell_Vol) for all price levels in a bar — this is the component calculated in CVD.

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2. Structure of Footprint Chart

```
Each bar is expanded vertically with price levels:

Level    | Bid (Sell) × Ask (Buy) | Delta   |
---------|------------------------|---------|
65,100   | 850  × 1200            | +350    |
65,050   | 1100 × 750             | -350    |
65,000   | 2500 × 3100            | +600    ← POC (Point of Control)
64,950   | 900  × 400             | -500    |
64,900   | 200  × 800             | +600    |

Delta per candle = Σ Delta per level = +350 - 350 + 600 - 500 + 600 = +700
```

3. Delta per Candle vs Delta per Level

```
Delta per candle (CVD component):
  → Single number per bar
  → Shows net pressure on the entire bar
  → Used in CVD

Delta per price level (Footprint specific):
  → Vertical volumetric distribution
  → Shows WHERE exactly the market fought
  → Identifies absorption zones, imbalance, POC
```

4. Indicators Derived from Footprint

POC (Point of Control)

```
Price level with the highest total volume (Buy + Sell) in the bar.
→ The "fair value" price of the bar
→ Price tends to return to POC
```

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Volume Imbalance (Diagonal Imbalance)

```
Bid[i] vs Ask[i+1] diagonal comparison:
  Ask[level] much greater than Bid[level+1]:
  → Bullish imbalance — aggressive buyers at that level

  Bid[level] much greater than Ask[level-1]:
  → Bearish imbalance — aggressive sellers
```

High Volume Node (HVN) and Low Volume Node (LVN)

```
HVN: level with high volume → price tends to return (magnet)
LVN: level with low volume → price crosses quickly (no interest)
```

Stacked Imbalances

```
3+ consecutive levels with imbalance in the same direction:
  → Bullish stack: dominant bullish aggressors on multiple levels → bullish impulse
  → Bearish stack: dominant bearish aggressors → bearish impulse
```

---

5. Trading Signals

Absorption at Support

```
Price reaches support + Footprint shows:
  Large Sell Volume (aggressive bears) + price does NOT drop = bullish absorption
  → Buyers absorb selling → Imminent Long

Visual: levels with Bid >> Ask but Close remains high
```

Exhaustion

```
At extreme: Delta per candle drops dramatically compared to previous bars
  + Volume decreases
  → Pressure is exhausted → imminent reversal

Bullish exhaustion: series of bars with Delta > 0 increasing → bar with low Delta
→ Buyers exhaust at height → possible top
```

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Unfinished Auction (UA)

```
Bar with large negative Delta but Close at High:
  → Active sellers but cannot lower the price
  → Bullish UAT (Unfinished Auction Theory)
  → Price will return to High for "auction completion"
```

6. Footprint vs CVD vs DOM

Aspect	Footprint	CVD	DOM/Level2
Time	Historical (completed bars)	Historical + real-time	Real-time snapshot
Granularity	Per price level per bar	Per bar (total)	Resting orders (not executed)
Executions	Yes (taker trades)	Yes (cumulative)	No (pending orders)
POC	Yes	No	Not directly
Absorption	Directly visible	Calculable	Partially visible
Complexity	Maximum	Medium	Medium

7. MTF and PSEDYS

```
Footprint on 1M/5M: most relevant (maximum granularity)
Footprint on 1H: clearer patterns, less noise
Footprint on 4H+: too aggregated, loses significance per level

PSEDYS access:
  GM API provides OHLCV + tick_count per candle
  Buy/Sell split possible from WebSocket trade data (taker side)
  Complete Footprint requires tick-level data (WS real-time)
```

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```
# Delta per candle from GM if available
# Otherwise: proxy from Close vs Open direction
def delta_proxy(candle):
    """Proxy if buy/sell split is not available."""
    if candle['close'] > candle['open']:
        # Bullish bar: estimate higher buy_pct
        buy_vol = candle['volume'] * 0.65
    elif candle['close'] < candle['open']:
        buy_vol = candle['volume'] * 0.35
    else:
        buy_vol = candle['volume'] * 0.5
    sell_vol = candle['volume'] - buy_vol
    return buy_vol - sell_vol  # delta
```

---

8. Practical Exercises

Exercise 1: Footprint shows absorption at 64000

Situation: BTC 5M. At support 64000, Footprint shows Bid (sell) of 15000 BTC but price does not drop below 63900. Close = 64150 (at support level).

Answer: Strong bullish absorption — entry Long. 15000 BTC sell absorbed at support = extremely active passive buyers. Bears fail to break 64000. Entry Long at 64150 with SL below 63800 (below absorption). TP at immediate resistance 65500. Delta per candle likely positive (buyers won the battle).

Exercise 2: Delta divergence at High

Situation: ETH 15M. Series of 5 bullish bars with delta: +800, +650, +500, +350, +180. Price makes HH on each bar.

Answer: Bullish exhaustion — tighten SL aggressively. Delta decreasing from +800 to +180 with price at new highs = buyers progressively exhaust. At Delta < +100 → imminent top. Tighten trailing SL to 0.5×ATR. No forced exit but be prepared. On bar with negative Delta on a new bar = exit Long / entry Short with bearish confirmation.

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9. Cheat Sheet

Concept	Rule
Delta candle	`Σ(Buy_Vol - Sell_Vol)` per levels
POC	Level with maximum volume (Buy+Sell)
HVN	High Volume Node = price magnet
LVN	Low Volume Node = price crosses quickly
Imbalance	Ask >> Bid (bull) or Bid >> Ask (bear) at level
Stacked imbalance	3+ consecutive levels imbalance = impulse
Absorption	Large volume on one side but price does not move
Exhaustion	Delta decreasing with price at extremes
UA	Delta − + Close High = price will return to High
vs CVD	Footprint: per level; CVD: total bar
Availability	Tick data required (WS taker side)
PSEDYS	GM buy/sell split + proxy if not available

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