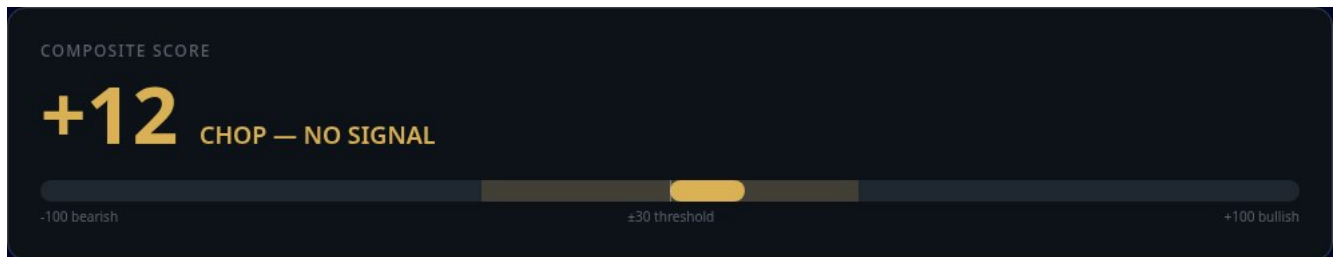


Stewart Confluence Signal

Illustrated User Manual

How every card works, how to read it, and how the latest additions fit together.

Dashboard example: the headline composite score



Section	What it covers
1. Data sources	Live SPX, demo data, CSV paste, and delayed-data refresh
2. Four signals	Trend, momentum, mean-reversion, and volume inputs
3-5. Composite score	State labels, optimized weights, current gauge, and score history
6-9. Price levels	Bollinger alerts, VWAP, volume profile, and developing pivots
10-12. Options structure	ODTE gamma map, anchored VWAP $2\sigma/3\sigma$ levels, and full-chain GEX
13-14. Backdrop	\$VIX1D one-day volatility and CNN Fear & Greed
15-16. Workflow and limits	How to combine evidence responsibly

1. Data sources

Dashboard example: Live SPX, Demo data, Paste OHLCV, and refresh controls



The top controls choose the price bars used by every price-based calculation. Switching the source recalculates the composite score, Bollinger Bands, VWAP, volume profile, pivots, and the ODTE anchored VWAP move levels.

- Live SPX uses delayed daily open, high, low, close, and volume for the S&P 500 index. The newest bar is overlaid with the live quote when available, so the close, session high, and session low can update during the day.
- Demo data is a synthetic, repeatable series with trending and choppy stretches. Use it to learn how the cards react.
- Paste OHLCV accepts comma-separated rows ordered date, open, high, low, close, volume. A minimum of 35 bars lets every indicator warm up.

Market data is delayed and intended for analysis, not order execution.

2. The four signals

Dashboard example: the raw RSI, %B, EMA gap, and OBV slope readings

RSI(14) 59.3	%B 0.98	EMA GAP 0.02%	OBV SLOPE -734727152
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Confluence means independent measures agreeing at the same time. Each signal is rescaled to a common -100 to +100 range before weighting.

Signal	Calculation	Interpretation
Trend	Normalized EMA(9) minus EMA(21) gap	Positive when the fast average is above the slow average; larger values indicate a stronger trend.
Momentum	RSI(14), recentered so RSI 50 equals zero	Positive means recent buying has dominated; negative means selling has dominated.
Mean-Reversion	Bollinger %B (20, 2), recentered	Shows where price sits versus the 20-period bands. Extremes can mean overextension or breakout depending on confirmation.
Volume	10-period On-Balance Volume slope divided by average volume	Asks whether participation confirms price. This is the noisiest input and works best as confirmation.

3. Composite score and optimized weights

Dashboard example: optimized weights and manual weight controls



The composite score is the weighted average of the four signals, so it also runs from -100 to +100.

Score	Label	Interpretation
Above +30	Bullish confluence	Several independent measures agree on upside.
-30 to +30	Chop / no signal	Signals disagree or are weak. The intended action is no action.
Below -30	Bearish confluence	Several measures agree on downside.

Optimized weights are the default. The app searches weight combinations from 0 to 3 in 0.25 steps and selects the set with the best directional hit rate over the loaded history, using a five-bar forward horizon. Equal weights sets all four inputs to 1; moving a slider creates a custom set.

The optimization is in-sample and optimistic by nature. Treat its hit rate as a sanity check, not a forecast.

4. Composite reading gauge

Dashboard example: the current dial and latest sub-scores



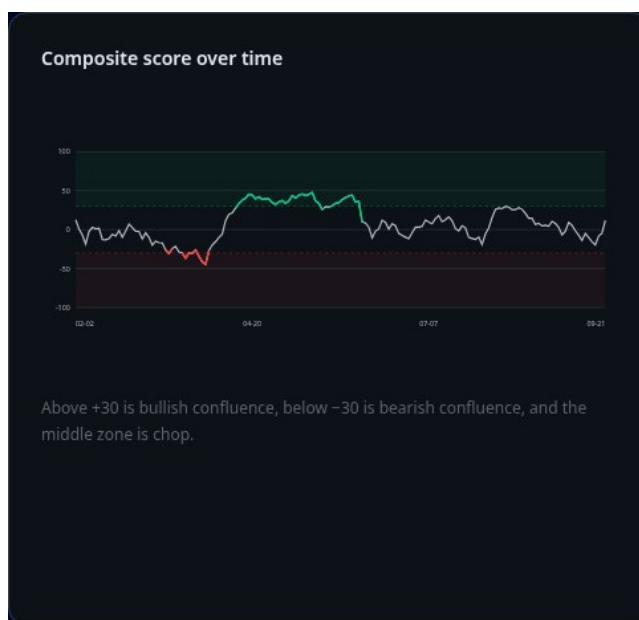
The half-circle dial is the headline reading. The needle points to the current composite score, while the sub-scores show which inputs created that result.

- Green right zone: bullish confluence above +30.
- Yellow center zone: chop between -30 and +30.
- Red left zone: bearish confluence below -30.

A reading built from several agreeing signals is stronger than the same score produced by one extreme signal outvoting three flat inputs.

5. Composite score over time

Dashboard example: composite persistence and regime changes

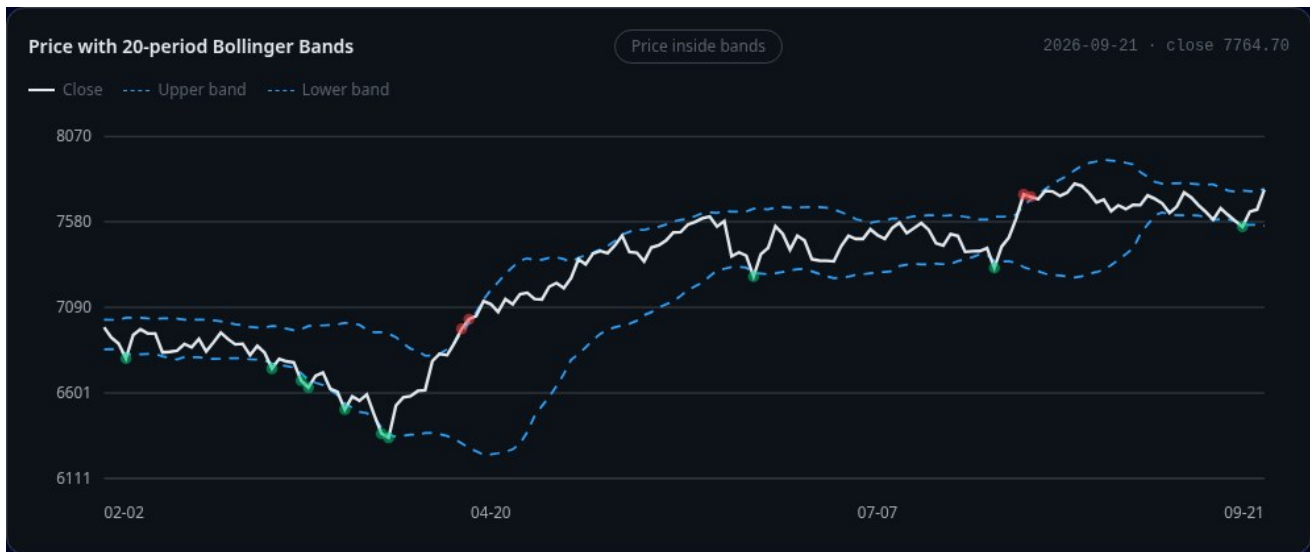


This chart plots the composite score bar by bar. Green segments are above +30, red segments are below -30, and neutral segments sit in the chop zone.

- Sustained time beyond a threshold suggests a regime rather than a one-day spike.
- Repeated threshold crossings show indecision.
- A steady move from one extreme toward another can reveal a rotation before the latest gauge changes state.

6. Price with 20-period Bollinger Bands

Dashboard example: closing price, bands, and band-pierce markers



The solid line is the close. Dashed lines are the 20-period mean plus and minus two standard deviations. The latest live close is shown in the card header.

- Price hugging the upper band shows upside pressure, but can also warn of overextension in a range.
- Price hugging the lower band is the bearish mirror image.
- Narrowing bands show volatility compression; widening bands show volatility expansion.

Band-pierce alert: if the latest close is above the upper band, the card shows “Upper band pierced — overbought alert.” If it is below the lower band, it shows “Lower band pierced — oversold alert.” Historical pierces are marked directly on the chart, with the latest pierce highlighted.

7. Price with anchored VWAP

Dashboard example: closing price versus the anchored VWAP line

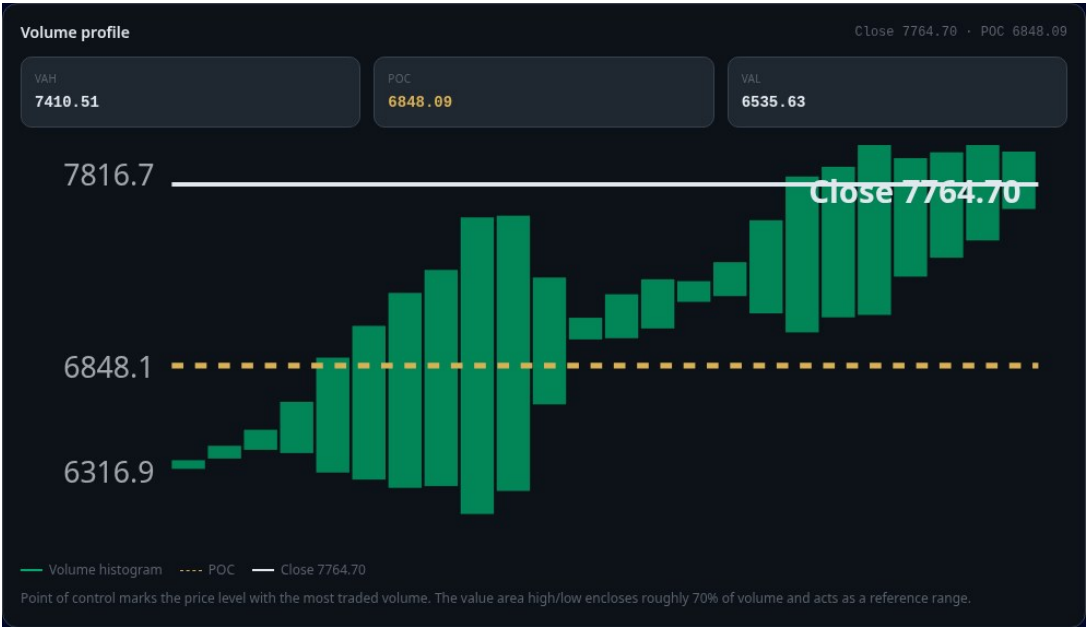


VWAP is the average traded price across the loaded window, with higher-volume bars counting more. The app anchors VWAP to the first loaded bar, so the level depends on the selected data window.

- Price above VWAP suggests buyers are in control on average; VWAP can act as support.
- Price below VWAP suggests sellers are in control on average; VWAP can act as resistance.
- A cross through VWAP can mark a control handoff between buyers and sellers.

8. Volume profile

Dashboard example: volume by price, POC, VAH, VAL, and the live close line

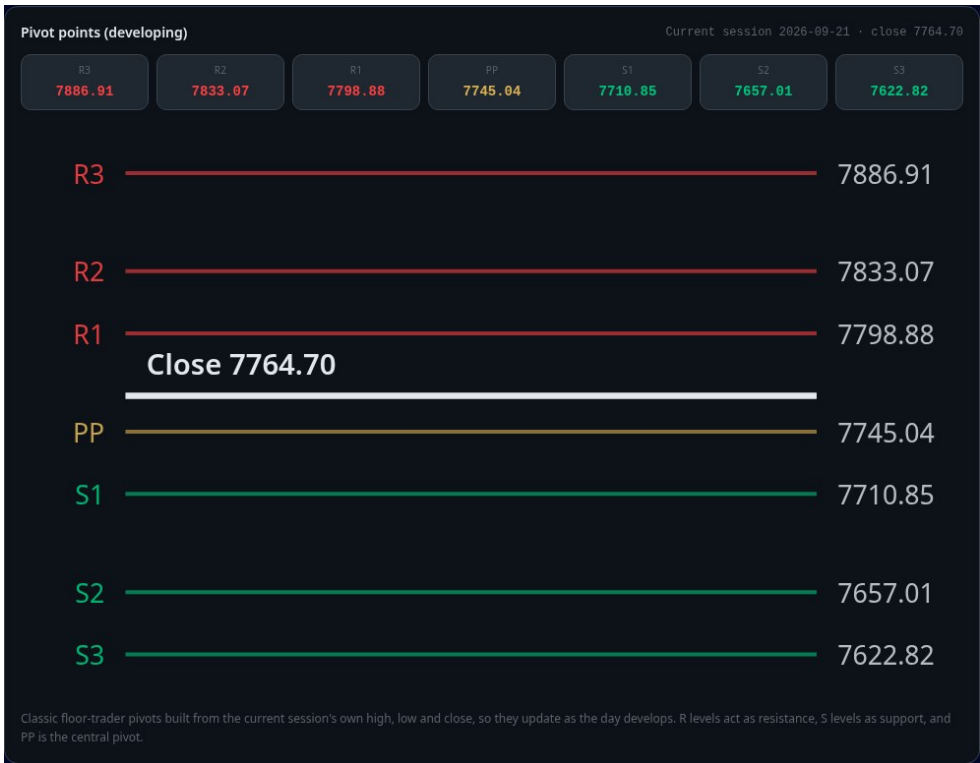


Volume profile plots volume against price instead of time. The visible range is divided into 24 price bins, and each bar’s volume is distributed across its high-low range.

Level	Meaning	Use
POC	Price bin with the most volume.	A magnet that can flip between support and resistance.
VAH	Upper edge of the area containing about 70% of volume.	Acceptance above can confirm a breakout; rejection can favor a fade.
VAL	Lower edge of the value area.	The bearish mirror of VAH.
Close	Latest close from the live-updated bar.	Shows where current price sits versus the profile, even if it is outside the main volume range.

9. Pivot points (developing)

Dashboard example: the current close on the developing PP/R/S ladder



Classic floor-trader pivots are now built from the current session’s own high, low, and live close, so they update as the day develops. PP is the central pivot; R1-R3 are resistance levels; S1-S3 are support levels.

- Close above PP creates a bullish intraday lean, with R1 as the first upside reference.
- Close below PP creates a bearish intraday lean, with S1 as the first downside reference.
- R3 and S3 mark unusually stretched intraday moves when reached.

Pivots are pre-marked decision areas where a reaction may occur, not standalone entry signals.

10. 0DTE gamma map

Dashboard example: same-day gamma regime, structural walls, flip level, max pain, and move bands

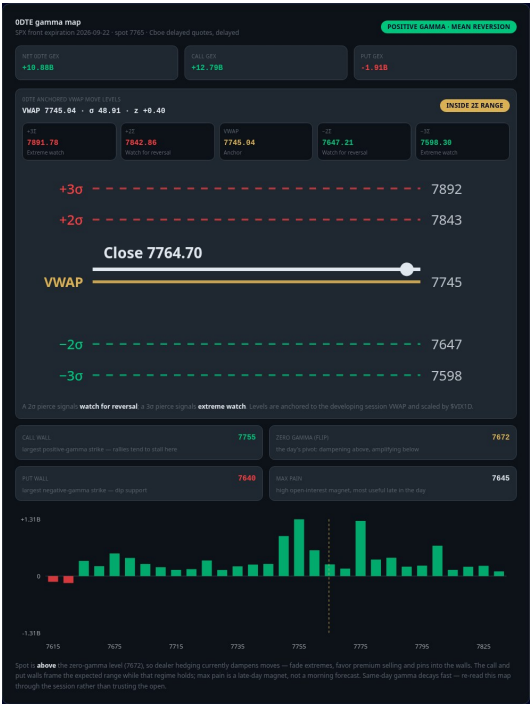


The 0DTE gamma map focuses on the nearest SPX expiration. On same-day expirations it is the structural backbone for the current session; otherwise it uses the front expiration as the closest available proxy.

Reading	Meaning
Net 0DTE GEX / regime	Positive gamma favors mean reversion, pins, and premium selling. Negative gamma favors trend, expansion, premium buying, or staying small.
Zero-gamma / flip level	The day's pivot: above it dealer hedging tends to dampen movement; below it dealer hedging tends to amplify movement.
Call wall	Largest positive-gamma strike. Rallies often stall or pin near this area.
Put wall	Largest negative-gamma strike. Dips can find support or acceleration around this area.
Max pain	High-open-interest magnet. Most useful late day, not as a morning oracle.

11. ODTE anchored VWAP 2σ and 3σ move levels

Dashboard example: the anchored VWAP move-level panel inside the ODTE map



The move-level panel anchors VWAP to the developing session and uses \$VIX1D as the one-day implied-volatility input. It converts \$VIX1D into a one-standard-deviation expected move, then plots $\pm 2\sigma$ and $\pm 3\sigma$ levels around the anchor.

Level	Signal
+2σ or -2σ	Watch for reversal. Price has stretched far enough from the ODTE anchored VWAP to demand caution.
+3σ or -3σ	Extreme watch. Price is at an unusually stretched one-day move level.
Inside 2σ range	No stretch alert from this panel. Keep reading the gamma regime, walls, and composite score.
Z-score	Shows how many one-day standard deviations the close is from the anchored VWAP.

Upper-side pierces are shown with the bearish alert color because they warn of upside overextension. Lower-side pierces are shown with the bullish alert color because they warn of downside overextension.

12. Gamma Exposure (GEX)

Dashboard example: full-chain gamma regime and net GEX by strike



GEX estimates how option dealers may need to hedge as the market moves. It uses open interest and implied volatility, converts each strike’s gamma into dollars per 1% index move, treats calls as positive and puts as negative, and sums the result.

Regime	Dealer hedging behavior	Typical backdrop
Positive GEX	Sell rallies and buy dips.	Moves dampen; ranges, pins, and mean reversion are favored.
Negative GEX	Buy rallies and sell dips.	Moves amplify; trends and wider ranges are favored.

The full GEX card uses several near expirations from delayed SPX options data. Bars show the 30 largest strike-level exposures; the dashed line marks spot. GEX describes the backdrop, not direction.

13. \$VIX1D — one-day expected volatility

Dashboard example: latest \$VIX1D regime, daily change, yearly range, and history



\$VIX1D measures the options market’s expected S&P 500 volatility for the next trading day. It reacts quickly to event risk such as economic releases, Fed decisions, and overnight gaps.

Reading	Regime	Meaning
12 or below	Calm	Compressed ranges; signals may develop slowly.
12 to 20	Normal	Typical daily movement; standard thresholds apply.
20 or above	Elevated	Wide ranges; signals can flip quickly and reach extremes.

VIX1D also powers the 0DTE anchored VWAP 2σ/3σ move levels. If \$VIX1D is unavailable, those move bands cannot be calculated.

14. Fear & Greed Index

Dashboard example: current sentiment, prior readings, and 0-100 history



The Fear & Greed Index is pulled daily from CNN and shown as a 0-100 sentiment reading with prior close, one-week, one-month, and one-year comparisons.

Score	Label	Contrarian read
Below 25	Extreme fear	Crowded pessimism; bullish confluence can carry more weight.
25 to 45	Fear	Risk appetite is weak; rallies may need confirmation.
45 to 55	Neutral	Sentiment is not a strong backdrop.
55 to 75	Greed	Risk appetite is firm; avoid chasing late signals.
Above 75	Extreme greed	Stretched optimism; bullish signals deserve caution near resistance.

15. Reading the dashboard together

A practical daily routine:

- Start at the composite score. Inside ± 30 , stand aside unless another card is only being used for context.
- Check the four sub-scores. Prefer broad agreement over one dominant signal.
- Check persistence on the score-over-time chart. Separate a new spike from an established regime.
- Locate price using Bollinger Bands, VWAP, volume profile, and developing pivots. Avoid entering directly into a major opposing level.
- Read the ODTE gamma map. Positive gamma above the flip level favors fades and pins; negative gamma below the flip level favors expansion.
- Check ODTE VWAP $2\sigma/3\sigma$ levels. A stretch alert near a wall, band, POC, or pivot is stronger than a stretch in empty space.
- Check the backdrop. Elevated \$VIX1D warns of fast, wide movement. Fear & Greed identifies whether sentiment is crowded.

Strongest alignment: a composite beyond the threshold, several signals pointing together, price clearing or holding a watched level, and a gamma/volatility/sentiment backdrop that supports the expected move.

Clearest warnings: new highs with weak volume, a strong directional score directly into a wall or volume shelf, a $2\sigma/3\sigma$ extension against positive gamma, or extreme greed into overhead resistance.

16. Limits and caveats

- EMA periods, RSI centering, Bollinger %B scaling, OBV slope, and score thresholds are reasonable defaults, not a backtested edge.
- Optimized weights are fitted to past data and can perform worse out of sample.
- The volume signal is the noisiest input and should be used as confirmation.
- Market data and options data are delayed and are not suitable for order execution.
- GEX is an estimate based on reported options data and assumptions about dealer positioning.
- ODTE gamma changes quickly as price moves, time passes, and open interest updates. Re-read it during the session.
- Fear & Greed and \$VIX1D describe backdrop and magnitude, not direction.
- Every card is descriptive. None is financial advice, and no combination removes the need for risk management.

Use the dashboard to organize evidence, not to replace judgment.