

Xtrade

Delta Divergence

Price makes a new low. Selling pressure doesn't.

Catch the exhaustion — with real bid/ask delta, not estimates.

Bookmap add-on

Confirmed swings · never repaints

Entry · SL · TP drawn

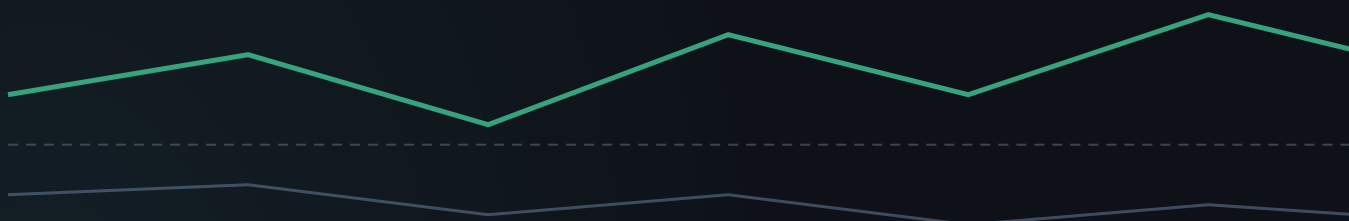
Any instrument

XtradeBridge export

■ What This Manual Covers

A divergence is simple to say and hard to trust: **price prints a lower low at a confirmed swing, but cumulative delta prints a higher low** — the selling that used to push price is gone. Xtrade Delta Divergence detects that pattern between **confirmed swing pivots only**, draws the projection the moment it confirms, and — if you want — lays out the full trade plan (**ENTRY · SL · TP1 · TP2**) on the chart instantly.

This manual documents what the add-on draws, when it appears, what it promises (**no repainting, ever — with two stated exceptions**), every setting, every alert, the programmatic bridge, and the honest limitations you should know before you trade it.



What You See On The Chart

■ Signal layer — confirmed only

Element	Meaning
Bull Div ▲ / Bear Div ▼ pill	A divergence confirmed between two swing pivots. Placed once at the confirming pivot — it never moves and never disappears.
Projection ray	A dotted ray extending the divergence line forward from the confirmation point (extends ~30 minutes, then stops) — the exhaustion slope, projected.
Green / red dots	The confirmed swing pivots themselves, on price.
CVD line (bottom panel)	Cumulative volume delta built from aggressive buy minus aggressive sell volume, bar by bar. Real bid/ask aggression — not an estimate from up/down ticks.
HUD card (chart corner)	Live state: CVD value, last confirmed divergence, WATCHING state while a new pivot develops, floating P&L of the active setup. Movable via offset settings.

■ Trade-plan layer — optional, live

When a divergence confirms, the plan is drawn: **ENTRY** (gold), **SL** (red), **TP1 / TP2** (green), each with its price pill. From there the plan narrates itself with event pills — **ENTERED** · **TP1 HIT** · **TP2 HIT** · **STOPPED** · **CANCELLED** · **EXIT?** · **TIMEOUT**. This layer manages one active setup at a time and updates as the trade lives and dies. That is **not** repainting: the divergence marker underneath never changes; only the live trade manager moves.

⊗ XTRADE DELTA DIVERGENCE

A COMPLETE TRADE PLAN. INSTANTLY.

The second a divergence confirms, the plan is on the chart.

- 🎯 **ENTRY · SL · TP1 · TP2**
Gold entry, red stop, green targets — no drawing by hand
- ⚡ **Standard or Conservative**
Earlier reclaim entry, or later neckline-break confirmation
- 🛡️ **Never repaints**
Swings confirm only after bars close on both sides



A confirmed Bull Div: ENTRY / SL / TP1 / TP2 drawn the moment the second pivot confirms — no drawing by hand. Plans also stop out — see the lifecycle table on page 4.

How A Divergence Is Born — And Why It Can't Repaint

■ The sequence

- 1 **Swings confirm, they don't guess.** A swing low becomes official only after the required number of bars to its right have closed without breaking it. Until then it is a candidate, invisible to the signal engine.
- 2 **Two confirmed pivots are compared.** Bullish: price's second swing low is **lower** than the first, while CVD at that second low is **higher** — sellers pushed less on a lower price. Bearish is the mirror. A noise filter (minimum leg size vs the instrument's own volatility) keeps microscopic wiggles out.
- 3 **Only then does anything appear.** Pill, projection ray, sound alert, and (if enabled) the trade plan — all at the same confirmed moment.

■ WATCHING — the early read, honestly labelled

While price has run away from the last confirmed swing but the new pivot is not yet confirmed, the HUD shows **WATCHING**: the divergence *may* be forming. That is all you get — **no pill, no ray, no alert, no plan** — because an unconfirmed pivot can still be invalidated by the next bar. You see the early hint in the HUD; the chart only ever shows what is confirmed.

■ The confirmation lag — and why it is the feature, not the bug

Confirmation needs a few bars to the right of a pivot (2 / 3 / 5 bars depending on the **SCALPING / NORMAL / BIG SWINGS** preset). Any method that confirms structure pays this lag; tools without it show candidates that can vanish — and you can't audit which ones would have. This add-on chooses certainty: **a plotted divergence can never move, disappear, or change historically.**

Note the clock: the engine always runs on **1-minute bars**, whatever your chart timeframe — so confirmation lag is 2 / 3 / 5 *minutes*, and SL/TP touches are judged on 1-minute bars (a bar spanning both stop and target resolves as STOPPED).

⚠️ What "never repaints" does NOT cover

- **Trade-plan lines** (ENTRY/SL/TP) are a live position manager — they update, cancel and close with the trade lifecycle. The divergence pill underneath never changes.
- **CVD's absolute level** starts at zero when the add-on attaches. Divergence compares the *difference* of CVD at two pivots, so the zero point cancels out and signals are unaffected.

■ Geometry — a scaffold, not an autopilot

Sizing and the final decision stay with you; the plan only makes the structure explicit.

Line	Placement
ENTRY	The reclaim price (Standard) or the neckline-break price (Conservative) of the structure — exact, no padding. The configurable tick buffer applies to the stop only.
SL	Beyond the divergence's extreme, plus the stop buffer — the point that proves the exhaustion read wrong.
TP1 · TP2	The marked swing targets of the structure — the highs/lows the exhaustion implies. Two staged exits, not one hope.

■ Standard

Enter when price **reclaims** the divergence level. Earlier entry, tighter stop, more setups — the default for active tape. Because price has often reclaimed the level by confirmation time, a Standard plan is frequently **born already ENTERED**.

■ Conservative

Enter when price **breaks the neckline** between the two swings. Later entry, higher confirmation, fewer but stronger setups.

■ Lifecycle events

Event pill	Meaning
ENTERED	Price touched the entry — the plan is live; floating P&L tracks on the HUD.
TP1 HIT / TP2 HIT	Target reached. TP1 is a mark, not a forced exit — you decide; TP2 completes the plan.
STOPPED	Stop touched — plan closed at a loss.
CANCELLED	A pending plan replaced by an opposite divergence is withdrawn silently (no pill) — by policy.
EXIT?	<i>Exit-early</i> policy: an opposite divergence confirmed while in a trade — the add-on suggests closing early.
TIMEOUT	The plan went nowhere for its full window (30 min pending / 60 min active) — closed flat; if TP1 was already banked it scores WIN_TP1 (shown in the HUD LAST row). No fuel is also an answer.

■ Opposite-signal policy

While in a trade, a fresh divergence against you can be handled two ways: **EXIT_EARLY** (default) closes the plan and suggests the exit; **IGNORE** keeps your trade running and silences the opposite signal. Set once, applies to every setup.

The Monitoring Card

XTRADE DELTA DIVERGENCE

YOUR POSITION. AT A GLANCE.

The monitoring card keeps the trade honest while you watch the tape.

- Live CVD + last divergence**
Direction, price and age of the active signal
- Floating P&L + SL/TP distance**
Always know exactly where you stand
- CVD sparkline**
Last 5 minutes, divergences highlighted in place



Line by line

Row	Meaning
CVD	Current cumulative delta since attach, with the instrument's recent per-bar delta next to it.
BULL/BEAR DIV @ price · age	The last confirmed divergence: direction, price, and how long ago it confirmed.
WATCHING	A new pivot is developing against the last swing — unconfirmed. Information only; nothing has triggered.
Setup row	Active plan: direction, floating P&L in points, and distance to SL / TP1 — always know exactly where you stand.
CVD sparkline	The last 60 minutes of delta, with divergences highlighted in place — tape context at a glance.
How-to footer	The current mode's rule in one sentence, so the card never leaves you guessing which playbook is active.

The card parks in a chart corner and can be moved with HUD offset X/Y so it never collides with your other add-ons.

■ Detection

Setting	Default	Meaning
Sensitivity (preset)	NORMAL	SCALPING / NORMAL / BIG SWINGS — how many 1-minute bars confirm a pivot and how large a leg must be. NORMAL is the starting point; tune by feel, not by math.

■ Signals

Setting	Default	Meaning
Entry/SL/TP signal system	On	Master switch for the trade-plan engine.
Show trade plan (lines + pills)	On	Visibility of plan drawings. Off = plans still tracked silently; only divergence info displays.
Bullish divergences	On	Enable long-side divergence signals.
Bearish divergences	On	Enable short-side divergence signals.
Signal mode	STANDARD	STANDARD = reclaim entry · CONSERVATIVE = neckline-break entry.
On opposite signal	EXIT_EARLY	EXIT_EARLY = close and suggest exit on opposite divergence · IGNORE = hold and silence it.
Stop buffer, ticks	2	Extra ticks beyond the structural stop, for wick noise.

■ Display & alerts

Setting	Default	Meaning
CVD bottom panel line	On	Show the CVD sub-chart.
Monitor card HUD	On	Show the HUD card.
HUD offset X / Y	0 / 0	Move the HUD in pixels to avoid other add-ons.
Sound alerts	On	Audible chime the moment a divergence confirms.
Colors & line widths	—	Bullish / bearish colors; ENTRY, SL and TP lines each with color and width. Every line is yours to restyle.

One event, one chime: the moment a divergence **confirms** — silenced if that direction is disabled or suppressed by the IGNORE policy. WATCHING states and trade-plan events are deliberately silent — the alert means "a signal now exists", nothing more, nothing less. Respects Bookmap's own alert permission dialog. Alerts do not fire during historical backfill (the "+history" variant); they **do** fire in replay.

For rule engines, journals and external dashboards, the add-on continuously exports its state:

Data Behavior, Replay Fidelity, Honest Answers

■ Determinism & replay

The engine is pure feed-driven logic: same data in, same marks out. No wall-clock in the decision path, no randomness, no hindsight. Replay reproduces what would have appeared live — with two stated caveats: the CVD line's absolute level depends on attach time (signal-neutral), and alerts stay silent during historical backfill (they do fire in replay). At extreme replay speeds the renderer samples for smoothness; signal existence and placement are unaffected.

The add-on ships in two variants: **instant-load** (starts clean) and **" +history"** (recomputes over loaded history before going live — same engine, same marks). The CVD zero-point caveat applies to instant-load.

■ FAQ

Question	Answer
Does the signal appear while the divergence is developing?	Only as a HUD "WATCHING" note. Chart markers, alerts and plans wait for pivot confirmation.
Can a plotted divergence ever move or disappear?	No. Confirmed markers are immutable by construction.
Does my chart timeframe matter?	No — the engine always runs on 1-minute bars. Confirmation lag is 2/3/5 minutes by preset; SL/TP touches are judged on 1-minute bars, and a bar spanning both resolves as STOPPED.
A divergence confirmed but no plan appeared — why?	Plans pass a viability gate: if price has already run past TP1 at confirmation, or the entry no longer sits between SL and TP1, no plan is drawn. The divergence marker still stands.
Can I filter delta by minimum trade size (e.g. ≥ 20 lots), or run two filtered delta streams?	Not in the current version — CVD uses total aggressive volume in a single stream. (On the request list.)
Can another add-on read the divergence state?	Yes — via XtradeBridge state JSON / signals CSV / local HTTP.
Can I hide ENTRY/SL/TP and keep only divergence info?	Yes — "Show trade plan" off; divergences and HUD remain.
What data feed does it need?	Standard Bookmap trades + bars. No MBO / depth required — delta comes from executed volume.
Which instruments?	Any. Presets calibrate by the instrument's own volatility; ES/MES are the home turf.
Is there a trial?	No trial is offered at this time. Every element, its timing and its limits are documented in this manual; if anything is still unclear, ask before you buy.

⚠ Known limitations — said plainly

- **Confirmation lag is real** (2/3/5 minutes by preset). This is the cost of the no-repaint guarantee; the HUD's WATCHING state is the sanctioned early read.
- **No size-filtered delta streams** in this version.
- **Divergence is context, not a system.** It marks exhaustion with unusual honesty; position sizing and the final decision remain yours.