

Replay-ready

The Bolt, the Band, the Intensity Line

■ What you see on the chart

Element	Meaning
IGNITION pill (bolt icon)	Stamped on the main chart at the price where an announced ignition begins — the start of the burst, not the middle of it. Nothing is drawn while the tape is merely busy; it must be self-exciting past its own normal range.
Ignition band (amber wash)	A full-height background band spanning each announced ignition window, from the moment it starts until intensity cools back down. Up to 20 recent bands are kept; the oldest are evicted.
λ intensity line (sub-chart, legend Ignition intensity)	The estimated flow intensity, in events per minute, drawn second by second — you watch the fire start, burn, and burn out.
Baseline line (dark, dotted; legend Ignition baseline)	The estimated base rate of trading — the level intensity relaxes toward when nobody is excited. The gap between the two lines is the self-excitation.

■ Deliberate silence, by design

A one-second noise spike never flips this add-on. Intensity must hold in its top decile for a sustained stretch before IGNITION is declared, must stay low for a sustained stretch before the window closes, every ignition burns for a minimum dwell, and announcements observe a cooldown. An ignition that begins inside the two-minute announcement cooldown still shows on the card and the λ line, but prints no pill, no band and no chime. The result: a quiet midday produces **nothing** — no marker, no band, no sound. Hours with no marker is the product working, not idling. No ignition is also information.

X XTRADE FLOW IGNITION

THE MARKER.
THE BURST.

IGNITION prints the moment intensity turns self-exciting — the volume bloom is in the same frame.

⚡

Marked live, with sound

The stamp lands on the bar where intensity crosses its own line

≡

Volume in the same breath

Trade bubbles swell around the marker — ignition you can see

🔔

Caught while you look away

The alert fires even when this chart isn't the one on screen

The marker lands where intensity turns self-exciting — the volume bloom is in the same frame, and the alert sounds even when this chart isn't the one on screen.

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The Monitor Card



The card sits top-right in this shot for the photograph; by default it parks in the **bottom-right** corner, and HUD offset X/Y moves it anywhere to avoid your other add-ons.

■ Line by line

Row	Meaning
Status · dot + IGNITION / WARMING (early estimate) / CALM / LOW DATA, with p97 on the right	The current regime, and where intensity ranks against its own recent distribution (p90+ is ignition territory). WARMING = the engine is estimating but cannot ignite yet; LOW DATA = not enough trades to evaluate anything.
Intensity 412/min · baseline 180/min	Live intensity versus the estimated base rate. The gap is the self-excitation, in one glance.
branch ratio 0.87 — reflexive	How much of the activity is the market talking to itself: reflexive (crowd chasing itself, fragile), mixed , or news-driven . During warm-up this row shows collecting trades: N / 500 instead.
LAST: ▲ +8.5 pts in 60s	Where price ended up 60 market-seconds after the last ignition — or the actual duration if it cooled off sooner (▲/▼ — ignition says nothing about direction). No ignition yet: LAST: --.
Footer	A two-line plain-language reminder of how to read the card, so it never leaves you guessing.

How Ignition Is Detected

■ The lifecycle of one ignition

- 1 Every trade lifts the intensity; quiet lets it fall.** Each arriving burst of trades raises the estimated flow intensity; between trades it decays smoothly back toward the baseline. A halted tape can never freeze intensity at a stale high.
- 2 The model recalibrates itself, continuously.** The excitation parameters are re-estimated online every few seconds of market time over the most recent burst of activity — so a fast open and a slow lunch are judged by different, self-measured standards. There is nothing for you to tune.
- 3 The trigger is the instrument's own history.** Ignition begins only when intensity ranks in the top decile of its own rolling distribution and holds there — then exits through a lower threshold with a minimum dwell and a cooldown. Anti-flicker engineering, not a hair trigger.
- 4 The branch ratio interprets — it never triggers.** A high branch ratio means the move is reflexive: the market talking to itself. That colors how much you trust the move; it is deliberately not what fires the marker (regime shifts can push it spuriously high). The settings panel says so in plain words.

■ Warm-up tiers, honestly shown

Freshly attached, the card walks through **LOW DATA** (too few trades — nothing drawn, nothing evaluated), then **WARMING** (lines appear and the engine estimates, but the percentile window only starts filling once 500 trade clusters have flowed — ignition can never fire), then full **CALM / IGNITION**. The card shows a collecting trades: N / 500 progress line the whole way.

■ After the mark: the scoreboard

Sixty market-seconds after each ignition starts, the card records where price ended up: LAST: ▲ +8.5 pts in 60s (or the actual duration if it cools off sooner). Ignitions mark participation catching fire — the displacement can run **either way**. Ignition is not a direction call.



The λ sub-chart around a marker: pressure climbs into the trigger, then bleeds back toward the dotted baseline — start, burn, burn-out.

Settings Reference

Nothing to tune

The panel opens with the truth in one line: **"Nothing to tune: detection is self-calibrating."** There are no thresholds, windows, or sensitivities to babysit — the trigger adapts to this instrument, this session. The panel only governs what you see and hear, and where the card sits.

Display

Setting	Default	Meaning
Sound alert on ignition (live)	On	A single chime when an ignition begins. On out of the box — ignitions are rare, so it earns its voice. Untick to silence.
Ignition background bands	On	The amber full-height bands over ignition windows. Untick for a clean heatmap.
Monitor card HUD (needs reload)	On	Show the bottom-right monitor card. Takes effect after the reload button below.
HUD offset X (px, + moves left)	0 (-2000-2000)	Slide the card horizontally, live.
HUD offset Y (px, + moves up)	0 (-2000-2000)	Slide the card vertically, live.
Reload addon	button	Re-attach from scratch: re-warm the engine and apply reload-gated settings.

The screenshot shows the XTRADE FLOW IGNITION settings panel on the left and its configuration window on the right.

Settings Panel (Left):

- NOTHING TO TUNE.** Detection calibrates itself — the panel is just alerts, bands, and where the HUD sits.
- Self-calibrating** (checked): The trigger learns the instrument's own rhythm — no thresholds to babysit.
- Sound on, out of the box** (lightning bolt icon): The ignition ping is live from first load; bands and HUD a click each.
- Movable monitor card** (grid icon): Offset X/Y when indicators overlap on a crowded chart.

Configuration Window (Right):

Configure addons (ESU6.CME@RITHMIC)

- Flow Ignition**
 - Nothing to tune: detection is self-calibrating. Branching ratio is a rolling estimate, not gospel - use it to read the move, not to trigger trades.
 - Display**
 - ☒ Sound alert on ignition (live)
 - ☒ Ignition background bands
 - ☒ Monitor card HUD (needs reload)
 - HUD offset X (px, + moves left): 300
 - HUD offset Y (px, + moves up): 0
 - Reload addon
- Other Addons:** Outside Liquidity, Breakeven Point, B3 Icebergs On-Chart, B3 Icebergs Sub-Chart, Cross BBO, Absorption Indicator, DOM Pro, Execution Pro, Xtrade Delta Divergence, SMC OrderFlow, Xtrade Stacked Imbalance, Xtrade Volume Profile, Xtrade Jump Alert, Xtrade Flow Ignition (checked).
- Buttons:** CLOSE, Remove, Auto enable (checked), Auto load (checked).

The whole panel: alerts, bands, the HUD, and its offsets — plus a plain-language warning that the branch ratio is a rolling estimate, not gospel: use it to read the move, not to trigger trades. (Shown with the HUD moved off-corner; default offset is 0.)

One Chime, Rare and Earned

■ The ignition alert

"**Flow ignition: trade intensity in the top decile**" (registered in Bookmap's alert panel as Flow ignition (trade intensity top decile)) sounds the moment an ignition is declared — a single chime, never a repeating nag, and it respects whatever you allow in Bookmap's alert settings. A cooldown between announcements means a choppy stretch of borderline intensity cannot machine-gun your speakers. The alert ships **on**: ignitions are rare by construction, so each one has earned its voice. Alerts do not fire during historical backfill (the +history variant's warm-up segment); they do fire in replay.

■ Data requirements

Feed	Detail
Trades	Per-trade prints with timestamps — the only input the engine consumes. No depth, no order book, no MBO (order-by-order) feed required.
Any instrument	Detection is self-calibrating against the instrument's own intensity distribution — nothing per-instrument to set.
Replay	Fully supported: trade data is all it needs, so historical replay behaves like live, alert included.
Two variants	Xtrade Flow Ignition (instant load, warms up on live trades) and Xtrade Flow Ignition (+ history) (pre-warms on historical trades, then flips seamlessly to live).

⊗ XTRADE FLOW IGNITION

QUIET MIDDAY. NO FIRE.

A flat tape never triggers. No marker is the market telling you to stand down.

- ⬢ **Dead hours stay silent**
Debounce, dwell and cooldown keep a slow lunch from crying wolf
- ⌚ **Hours of nothing = truth**
When nothing prints, the conditions genuinely aren't there
- ✓ **Patience is a position**
No ignition means no crowd charging one way — size accordingly



The honest counter-example: a flat midday tape — λ hugging its baseline, no marker, no band, no sound. When nothing prints, the conditions genuinely aren't there.

Honest Answers, Plain Limits

■ Positioning, in one breath

Flow Ignition is a **regime instrument, not a strategy**. It tells you the moment participation becomes self-sustaining — the breakouts and trend legs that have fuel behind them. Direction, entries, exits, sizing: yours.

■ FAQ

Question	Answer
What exactly is λ ?	The estimated intensity of the trade flow — how fast trades are arriving, shown in events per minute on the sub-chart and the card. Each trade cluster lifts it; quiet seconds let it decay back to baseline.
What does the ignition trigger actually mean?	Intensity has ranked in the top decile of its own rolling distribution (roughly the last hour), and stayed there long enough to rule out a one-second blip — measured against this instrument, this session, never a fixed threshold.
Why are there hours with no marker?	Because nothing ignited. Sustained-confirmation entry, exit hysteresis, minimum dwell, and an announcement cooldown keep a slow lunch from crying wolf. Silence is the product telling you to stand down.
What is the branch ratio — and why doesn't it trigger?	The share of activity that is self-excited: high = reflexive (the market chasing itself, fragile), low = news-driven. It interprets the move on the card, but regime shifts can push it spuriously high, so it deliberately never fires the marker.
What are LOW DATA and WARMING?	Warm-up tiers. LOW DATA: too few trades since attach to evaluate anything (nothing is drawn). WARMING: lines draw, but the percentile window starts filling only at 500 trade clusters; ignition cannot fire yet. The card shows progress the whole way.
Does an ignition mean price goes up?	No. It marks participation catching fire, not direction — the LAST readout ($\blacktriangle/\blacktriangledown$) shows the real 60-second displacement, which runs both ways.
Does it work in replay?	Yes — it consumes only the trade stream (no depth, no MBO), so replay behaves like live, and the alert fires there too.
Is there a trial?	No trial is offered at this time. Every element and its limits are documented in this manual; if anything is unclear, ask before you buy.

⚠ Known limitations — said plainly

- **No signal system, by design.** No direction, no entries, no targets. If you need trades drawn for you, this is the wrong tool; if you have a method, this is its fuel gauge.
- **Ignition is not a direction call.** It marks the participation regime changing. What the crowd does with that energy is decided after the mark, not by it.
- **It needs trades to learn from.** Detection warms up on roughly 500 trade events; very sparse instruments may sit in WARMING or LOW DATA for a long while — honesty, not a hang.
- **The alert is on by default.** It is rare and single-shot, but if you want silence, untick it in the settings panel.
- **The branch ratio is an estimate, not gospel.** Treat it as commentary on the move's character — reflexive or news-driven — never as a trigger.
- **Replay feeds can distort raw intensity.** Batched timestamps can inflate the raw reading — the card and lines cap the display at 50× baseline rather than show a nonsense number.