

Xtrade Jump Alert

Some moves are noise. This one isn't.

Statistically proven price jumps, flagged on the bar they happen — with zero parameters to tune.

Bookmap add-on

Lee-Mykland jump test

Events only · no signals

Trades only · no MBO

Replay-ready



■ What This Manual Covers

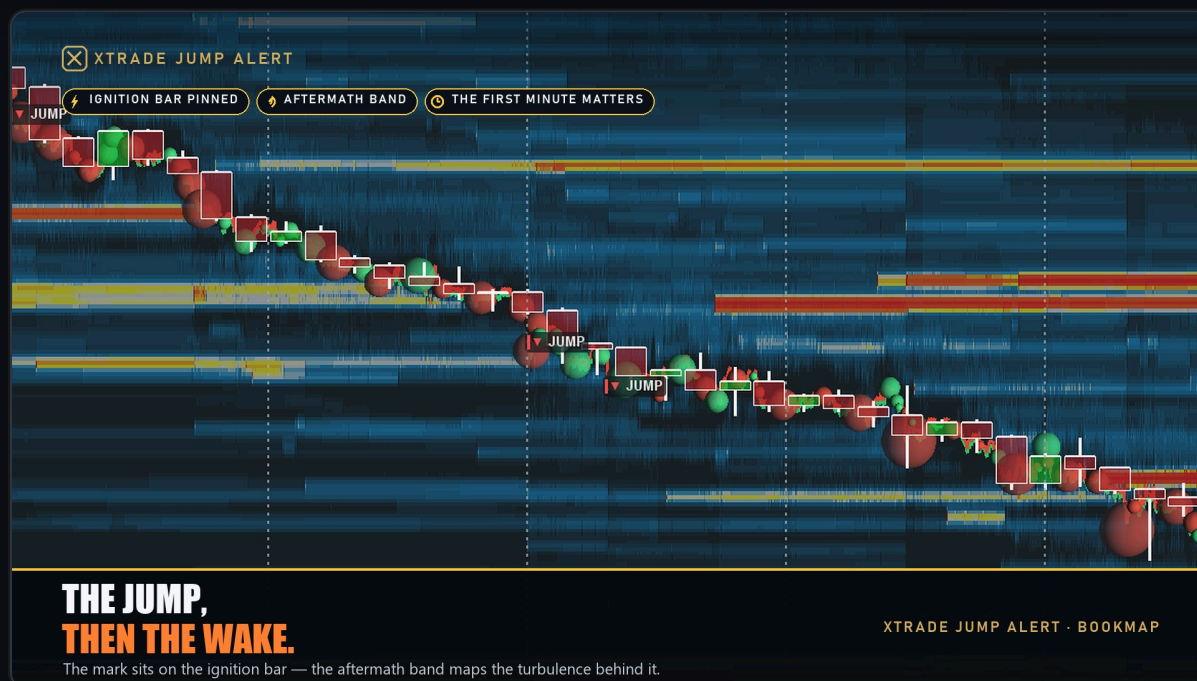
Most big one-bar moves are just volatility doing what volatility does. A true jump is different: a move **too large for the volatility regime in force right now** — the signature of news hitting the tape. Xtrade Jump Alert runs the Lee-Mykland non-parametric jump test on every 10-second bar and marks the jump bar itself, the moment it happens.

This manual documents what is drawn (the mark, the aftermath band, the bottom-panel yardstick), the monitor card, how the test behaves, every setting, the one alert, the data requirements, and the honest limitations. It is deliberately **not a signal system**: it tells you **when** the market did something abnormal. Direction and trade are yours. And a quiet day with zero jumps is information too.

Element	Meaning
JUMP ▲ / JUMP ▼ pill	Pinned to the jump bar itself — above the bar for an up jump, below for a down jump — the moment that bar closes. The bar that failed the test gets the mark; not three bars later, not after an average confirms.
Aftermath band	A full-height vertical band covering the 30 seconds right after the jump , tinted in the jump's direction color. It frames the window where follow-through and turbulence typically play out, and it is removed once the window passes. Only the latest jump carries a band.
L line (bottom panel)	How large each bar's move is relative to what the current volatility allows — the live test statistic. Amber — the value steps with each 10-second bar; blank during warm-up.
Threshold line (bottom panel)	Dark dotted reference: the height a bar's move must clear to count as a jump at your significance preset.
Monitor card (chart corner)	The detector's state at a glance — including QUIET , because a tape with zero jumps is an orderly tape, and knowing that changes how you trade it. Movable via offset settings.

■ How to read a mark

A jump mark means the move is **statistically abnormal given the volatility right now** — something happened; go find out what. Jumps cluster around data releases, opens, and liquidity shocks, and the first minute after one is hostile territory for fills — don't fade the first minute. What a mark never means: buy, sell, fade — no entries, no stops, no targets, deliberately. When the market did something abnormal is settled; which way to trade it is your system.



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QUIET,
UNTIL IT ISN'T.

The monitor card stays dark on normal days and lights up on a real jump.

⚡ Last jump, summarized

Direction, size against normal volatility, and how long ago

🔄 Significance state

NORMAL or STRICT — what counts as a jump right now

📐 Movable HUD

Offset X/Y when indicators overlap on the chart

XTRADE JUMP

today 113:03 ET

▲ JUMP

|L| / threshold

LAST: +4.0 pts (L=5.0) · 2m ago

A jump means the move is too big for normal volatility - something is happening. Don't fade the first minute.

Line by line

Row	Meaning
XTRADE JUMP · today N · clock	Header: jumps detected today (the counter resets at midnight ET) and the market-time clock, HH:MM ET.
JUMP / QUIET / WARMING UP	The detector's state, with a direction arrow on a jump (green up, red down). JUMP holds for about three minutes after the event, then the card settles back to QUIET . WARMING UP covers the first ~10 minutes after attach.
L / threshold bar	The latest bar's move measured against the jump fence. The white tick marks the trigger line (ratio 1.0, at mid-scale; full scale = 2× threshold). Gold below the fence; at or above it, the bar takes the jump's direction color.
LAST: +4.0 pts (L=5.0) · 2m ago	The most recent jump, summarized: direction and size in real points, the L statistic, and how long ago it fired. Shown as -- until the first jump.
Hint lines	"A jump means the move is too big for normal volatility - something is happening. Don't fade the first minute." The card's own two-line reminder, always on.

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

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03 / 07

The Test, Step By Step

■ From bar to mark

- 1 **Ten-second bars, always.** Whatever your chart timeframe, the test runs on 10-second bars — fast enough to pin the bar that did it, slow enough to keep microstructure noise out of the yardstick.
- 2 **The yardstick measures itself.** Instantaneous volatility is estimated from the instrument's own recent bars — roughly the last ten minutes — with a jump-robust estimator. The bar under test is never part of its own yardstick, so a jump cannot inflate the scale it is measured against.
- 3 **The bar must clear an extreme-value fence.** The critical value comes from extreme-value (Gumbel) statistics at your significance preset — NORMAL 5% or STRICT 1%. No fitted parameters: the fence comes fixed with your preset from extreme-value statistics; the yardstick it is measured against calibrates itself to the instrument's own data.
- 4 **Fail the test, get marked.** Pill on the jump bar, aftermath band for the next 30 seconds, one chime, HUD in JUMP state for about three minutes — then the card settles back to QUIET until the next one.

■ Zero tuning, honestly

The only algorithm choice you ever make is the significance preset. The volatility estimate calibrates from the instrument's own data and the critical value comes fixed with your preset — nothing to optimize, nothing to overfit, no per-instrument babysitting.

■ A flat tape can't cry wolf

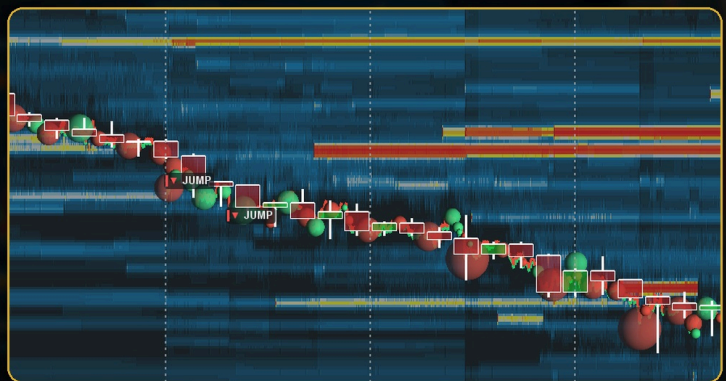
The volatility yardstick has a half-tick floor: on a near-motionless tape an ordinary one-tick move is not allowed to register as a jump. And empty bars — before the first trade of a sparse feed — never enter the estimate at all.

✕ XTRADE JUMP ALERT

THE AFTERMATH, MADE VISIBLE.

A fixed 30-second window after the jump — drawn at the bar, removed when it passes.

- ⌚ **30 seconds, fixed**
The band opens on the jump bar and lifts the moment the window ends
- ⊙ **A risk boundary**
Inside the window, fills and stops behave differently
- ✓ **No stale zones**
The chart clears itself — nothing lingers after the window passes



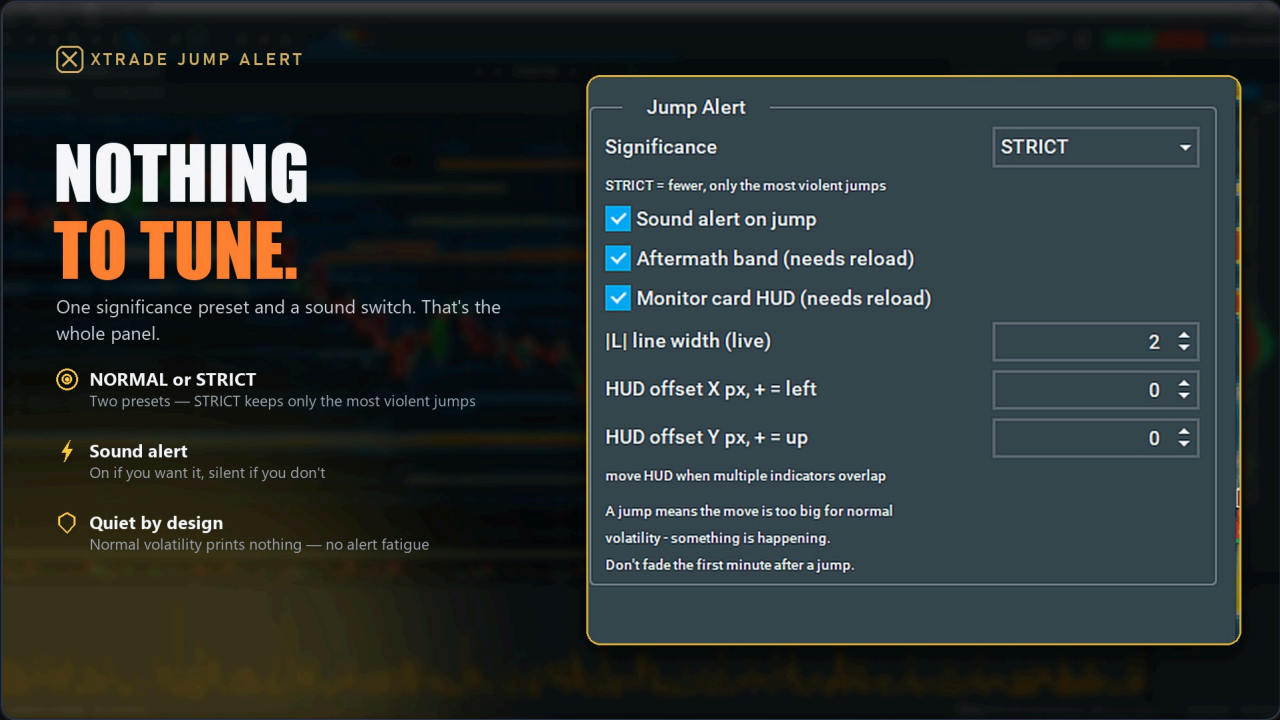
The aftermath band maps the 30 seconds of turbulence behind the jump — a context window, not a forecast. It closes when the window passes.

Detector

Setting	Default	Meaning
Significance	NORMAL	The only algorithm choice: NORMAL (5%) or STRICT (1%). The panel says it itself: STRICT = fewer, only the most violent jumps. Applies live.

Display & alerts

Setting	Default	Meaning
Sound alert on jump	On	One chime per detected jump. On by default — a true jump is exactly when you want a tap on the shoulder.
Aftermath band (needs reload)	On	The 30-second full-height band after each jump. Re-attach the add-on for a change to take effect.
Monitor card HUD (needs reload)	On	The corner monitor card. Re-attach the add-on for a change to take effect.
L line width (live)	2 (1-5)	Width of the amber L line in the bottom panel. Applies live.
HUD offset X px, + = left	0 (±2000)	Move the monitor card horizontally (steps of 10 px) when indicators overlap. Applies live.
HUD offset Y px, + = up	0 (±2000)	Move the monitor card vertically (steps of 10 px). Applies live.



Nothing to tune: one significance preset, one sound switch, display options. That's the whole panel. (Shown with STRICT selected; the default is NORMAL.)

One Chime, Trades-Only Data

■ The one alert

"**Price jump detected (Lee-Mykland)**" fires the moment a jump bar closes, with the direction, the size in real points, and the L statistic in the text — e.g. JUMP UP 12.5 pts (L=4.2). One chime per jump, no repeats; sound on out of the box, popup off. It respects Bookmap's own alert permission dialog, and if you cancel the declaration there it stays silent.

Alerts do not fire during historical backfill (the +history variant); they **do** fire in replay. Jumps are rare events by construction — when this one sounds, it is worth looking up.

■ Data requirements

Feed	Detail
Trades	Per-trade prints — Bookmap builds the 10-second bars from them. That is the add-on's whole diet; the order book is never read.
Depth / MBO	Not required. No aggregated depth, no order-by-order feed.
Replay	Fully supported, precisely because no MBO is needed. Historical sessions test and mark the same way as live.
Two variants	Xtrade Jump Alert (instant-load, warms up live) and Xtrade Jump Alert (+ history) — the volatility estimate warms on the loaded history, so even the backfilled segment is testable; alerts arm when realtime starts.
Instruments	Any instrument with trade data. The test self-calibrates to each instrument's own volatility — no per-symbol tuning.

■ XtradeBridge — read the detector from your own code

For journals, rule engines and external dashboards, the add-on continuously exports its state to ~/XtradeBridge/: a **state JSON** (≤ 1 Hz) with warm-up flag, today's jump count, current |L| / threshold, significance preset and the last jump's direction, size, L and age; a **signals CSV** that appends one line per jump; and a HUD snapshot. The companion **xtrade-bridge** add-on serves the same files at 127.0.0.1:18990 (GET /status, GET /files/{name}).

Honest Answers, Plain Limits

■ Positioning, in one breath

Jump Alert is an **event instrument, not a strategy**. It tells you when the market did something the current volatility regime cannot explain — with statistical proof and zero tuning. What you do with that moment — engage, stand aside, or go find the news — is your system.

■ FAQ

Question	Answer
What exactly is a "jump"?	A single-bar move too large for the volatility regime in force right now, per the Lee-Mykland non-parametric test. A statistical abnormality — not a pattern, not a signal.
Does my chart timeframe matter?	No. The engine always runs on 10-second bars, whatever the chart shows — fast enough to pin the ignition bar, slow enough to keep noise out of the yardstick.
NORMAL or STRICT?	Start with NORMAL (5%). STRICT (1%) keeps only the most violent jumps. That preset is the entire tuning surface — volatility and the critical value calibrate themselves.
Why does the HUD say WARMING UP?	The volatility yardstick needs its first ~10 minutes (60 bars) of data before any bar can be tested. Nothing is marked until then — that is calibration, not a malfunction.
What is QUIET telling me?	No jump in recent minutes — an orderly tape. A day with zero jumps is information too: nothing abnormal happened, and you trade a quiet tape differently.
What is the aftermath band?	The 30 seconds right after a jump, shaded full-height — the window where follow-through and turbulence typically play out. Context, not a forecast; it is removed when the window passes.
Does it give buy/sell signals?	No — deliberately. It tells you <i>when</i> the market did something abnormal. Direction, sizing and exits are yours.
Does it work in replay? What data does it need?	Yes. Trades only — no depth, no MBO — so replay behaves like live. It ships as instant-load and "+history" variants.
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

- **No signal system, by design.** It says *when*, never *which way*. If you need entries and targets drawn for you, this is the wrong tool.
- **Detection is not prediction.** The mark lands on the bar that already jumped; the move is underway by the time you see it. The band is a context window, not a forecast.
- **Rare by design.** Quiet days print nothing — zero marks is the detector being honest, not broken.
- **The first minute is hostile.** Spreads and fills behave differently right after a jump; the HUD's own hint says don't fade it.
- **Warm-up is real.** Nothing is tested in the first ~10 minutes after attach; the "+history" variant warms up on loaded history instead.

Trading futures and options involves substantial risk of loss. Xtrade add-ons provide information, not investment advice. · Manual v1.0 · 2026-10-12