

Xtrade

Regime Compass

Trend or chop — know before you trade.

One word, one score, zero parameters.

Bookmap add-on

Zero parameters to tune

TRENDING · BALANCED · TRANSITION

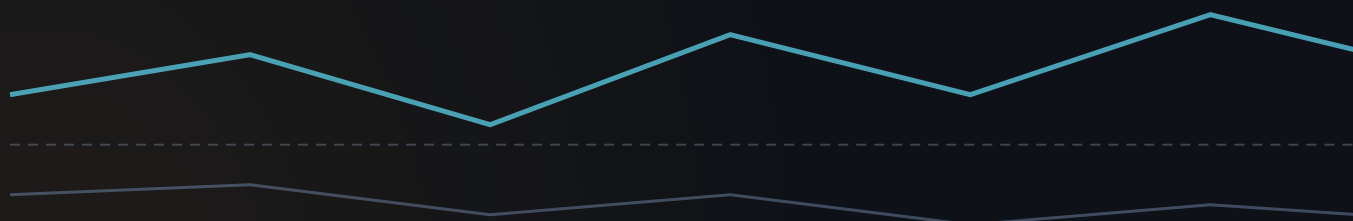
1-minute bars only

Any instrument

■ What This Manual Covers

Every intraday decision starts with the same question: **do I trade with the trend, or fade it?** Xtrade Regime Compass answers with **one word** — **TRENDING, BALANCED or TRANSITION** — and **one score from 0 to 100**, painted as full-height regime bands on the chart, a trendiness line underneath, and a HUD that never leaves you guessing. It is a **pure context indicator**: no entries, no stops, no targets — just an honest, self-calibrating read of the environment, so there is **nothing to tune**.

This manual documents the three states, the score, the HUD line by line, how the self-calibration behaves, every setting and alert, and the limitations worth knowing before you trade off it.



Three States, Painted On The Chart

■ The answer layer — one word at a time

State	What you see
TRENDING_UP	A warm-orange, full-height background band behind price, and a TREND ▲ pill at the flip. Directional drive, up.
TRENDING_DOWN	A cool-blue full-height band, and a TREND ▼ pill at the flip. Directional drive, down.
BALANCED	A grey band, deliberately fainter than the trend bands, and a RANGE ■ grey pill. Rotation, not propulsion.
TRANSITION	No band, no pill. The buffer while one regime has ended and the next has not yet qualified — the chart goes deliberately blank.

■ Bands & pills — the grammar

The band is the current answer; it spans the full height of the chart so the regime is readable from across the room. Pills appear only on **real flips** — the bar where a new state confirms — and only for the three settled states. Because TRANSITION draws nothing, every mark you see on the chart is a committed call, never a maybe. Band visibility and strength are yours: the background bands can be switched off, and their intensity defaults to a quiet 15%.



The full answer layer: a warm TRENDING_UP band with its TREND ▲ flip pill — the regime readable at a glance, with the trendiness line confirming underneath.

The Trendiness Line — 0 To 100

What the line is

Under the chart sits a single **orange trendiness line** with the axis **locked from 0 to 100** — it never rescales, never zooms away from you. Dotted reference markers sit at **30** and **70**. Those markers are reading guides, not tripwires: band flips require the smoothed score to commit (hysteresis + dwell time), so the line can cross 70 briefly without a flip. The number answers one narrow question honestly: **"is the tape more trending than the rest of this session's own rolling window?"** High reading — trend-following logic has the wind behind it. Low reading — rotation rules; mean-reversion tactics fit this tape better than breakouts.

70 – 100

Trend environment. Directional follow-through is the norm here; extremes have tended to extend, not reverse.

30 – 70

Mixed ground. No structural edge either way — let your setups, not the regime, decide.

0 – 30

Chop environment. Mean-reversion territory: rotation dominates and follow-through is scarce.

Why a locked axis matters

The score is built to always span 0–100, so the line can never trick you with auto-scaling: a line hugging the top of the pane is a high reading. What "high" means under the hood: a percentile against **this session's own rolling window** — a window that slides with time, so on instruments that trade nearly around the clock, a late-session reading is ranked against the most recent stretch of tape, not the whole day — not an absolute threshold. That is the subject of the Self-Calibration page.



The same line in two regimes: pinned high while the trend band runs (left), sagging near the floor while price rotates in BALANCED (right). Above all, the score answers a question you bring to it — it is not a reason to watch the gauge instead of the chart.

The Dashboard Card

XTRADE REGIME COMPASS

ONE NUMBER.
ONE WORD.

State, score and the math behind it — always on the chart.

Score + state readout

TRENDING ▲/▼ · BALANCED · TRANSITION, unmissable

ER 5m · 15m · 60m row

Three windows of directional efficiency at a glance

VR confirmation row

Trend-confirming or mean-reverting, spelled out

XTRADE REGIME

16:55:33 ET

— TRANSITION

68

ER 5m 1.00 · 15m 0.27 · 60m 0.09

VR 1.53 · trend-confirming

High score = trend is efficient: trade with it, don't fade it. Low score = choppy: fade extremes, take profits fast.

Line by line

Row	Meaning
Clock (ET)	Current time in US Eastern — the timezone the session's rhythm is quoted in.
Status row	The answer in large type: direction arrow, the state word, and the big 0–100 score beside it.
10-segment gauge	The score rendered as ten blocks — the same number, readable in peripheral vision.
ER 5m · 15m · 60m	Kaufman Efficiency Ratio across three windows, e.g. ER 5m 0.42 · 15m 0.61 · 60m 0.55 — how much of the movement is getting somewhere, per horizon.
VR + character	VR 1.12 with a plain-English label: above 1.05 trend-confirming, below 0.95 mean-reverting, between them neutral.
Guidance footer	Three lines of context: high score — trend conditions in force, where extremes have tended to extend rather than reverse; low score — mean-reversion territory, where rotation dominates follow-through.

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

Why There Is Nothing To Tune

■ A percentile, not a threshold

Most regime tools ask you for magic numbers — then quietly need them re-tuned per instrument, per session, per volatility regime. This one refuses. The ER/VR composite is ranked **against this session's own rolling window**: the score is a **percentile within that window**, not an absolute level. "More trending than 80% of the recent window" means the same thing on ES, CL or a slow overnight tape — which is why the panel can honestly say **"Zero parameters to tune"**, and why it travels across instruments without calibration.

■ The state machine's discipline

- 1 **Hysteresis band.** Entering and leaving a state use different thresholds, so the answer doesn't flicker when the score hovers on a boundary.
- 2 **Debounce.** The composite is EMA-smoothed, a new state must dwell for a minimum time, and a fast path exists for conviction moves: two consecutive bars printing extremes force the flip sooner.
- 3 **The honest cost.** A genuine regime flip shows on the chart within roughly **2–7 one-minute bars** of the turn. Stability is bought with a little latency — that trade is made deliberately.

■ WARMING UP — the first ~125 bars

A percentile needs a window to rank against. For roughly the **first 125 one-minute bars** after attach, the HUD shows **WARMING UP** and no regime is called. The add-on would rather say nothing than grade against a half-built window.

⚠ Known limitations — said plainly

- **Context, not signals.** Regime Compass produces no entries, stops or targets. It tells you which playbook fits the environment; the trigger is still yours.
- **Flips lag by ~2–7 one-minute bars.** That is the price of debounce — a tool without it flaps on noise and you never know which flip was real.
- **TRANSITION is deliberately blank.** No band, no pill, no alert: while the machine re-qualifies, it abstains instead of guessing.

■ Display

Setting	Default	Meaning
Sub-chart line	On	Show the trendiness line in the bottom pane.
Background bands	On	Show the full-height regime bands on the chart.
Band intensity %	15	How strongly the bands tint the background — quiet by default.
HUD	On	Show the dashboard card.
HUD offset X / Y	0 / 0	Move the HUD in pixels to avoid other add-ons.

■ Alerts

Setting	Default	Meaning
Sound alert on regime change	Off	Chime on flips. Off by default — regimes flip several times per hour; opt in if you want the tap on the shoulder.

The alert speaks only for settled states: it fires when the machine **enters** TRENDING_UP, TRENDING_DOWN or BALANCED — **TRANSITION stays silent**, so the chime always means "a committed answer now exists". Alerts do not fire during historical backfill (the '+history' variant); they do fire in replay.

■ And that is the whole panel

Every setting above is cosmetic or alerting. **No algorithm parameters exist** — the panel states it outright: **"Zero parameters to tune"**. Nothing you can change alters the math, so two traders running Regime Compass on the same feed and the same loaded history see the same answer — and once the calibration window has filled, attach time no longer matters.

X XTRADE REGIME COMPASS

ZERO
PARAMETERS.

Ranked against its own distribution from today — it calibrates itself.

✓ **Self-calibrating composite**
More trendy than usual right now — not a fixed threshold

≡ **Trendiness sub-chart**
The 0–100 line with 30/70 reference levels

⚡ **Flip markers**
Regime changes flagged exactly where they happen



Data Needs, Variants, Honest Answers

■ What it runs on

Remarkably little: **one-minute bar closes**. No trades feed, no depth, no MBO — if Bookmap draws bars for the instrument, Regime Compass works on it. Two variants are provided: **instant-load**, which starts computing from attach, and **+history**, which computes across Bookmap's loaded history so the bands and the line are already painted when you attach.

■ FAQ

Question	Answer
Is a score of 80 a "strong trend"?	It is a percentile within this session's own rolling window — "more trending than 80% of the recent window" — not an absolute strength meter. That is exactly what makes it comparable across instruments.
What is TRANSITION?	The buffer while one regime has ended and the next hasn't qualified yet. No band, no pill, no sound — the tool abstains rather than guess.
Why does it say WARMING UP?	The first ~125 one-minute bars build the calibration window the score is ranked against. Until then, no regime is called — attach the '+history' variant to see the regime painted immediately on loaded history.
Why are there zero parameters?	Because the score is a self-calibrating percentile within this session's own rolling window — there is no threshold to tune, nothing that needs re-fitting per instrument or per volatility regime.
Does it give entries, stops or targets?	No. It is a context layer: it picks the playbook (trend-following vs mean-reversion), not the trigger. Pair it with your own execution method.
How often does the regime flip?	Typically several times per hour — which is why the sound alert ships off, and why TRANSITION exists to keep flips honest.
Which instruments and data feed?	Any instrument with 1-minute bars. No trades/depth/MBO required.
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.

⚠ Common misreads — avoid them

- **TRENDING_UP is not a buy signal.** It says the environment rewards trend-following tactics; where and whether you enter remains your call.
- **A high score is not a reason to fade.** The HUD's own guidance is explicit: at high readings, picking tops and bottoms fights the tape.
- **Don't demand precision during TRANSITION.** The blank chart is the tool declining to call a coin-flip — waiting it out is using it correctly.

Trading futures and options involves substantial risk of loss. Xtrade add-ons provide information, not investment advice. · Manual v1.0 · 2026-10-07