

Xtrade Round Radar

The levels are already on the chart — now with proof behind them.

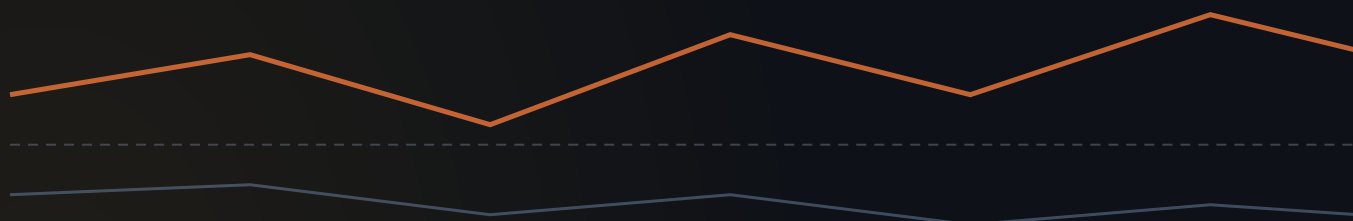
Round Radar finds where orders truly cluster, and draws nothing the data can't back.

[Bookmap add-on](#)[Self-measured round-number grid](#)[Levels only · no signals](#)[Trades + aggregated depth](#)[Replay-ready](#)

■ What This Manual Covers

Every trader watches round numbers; few know which ones actually matter on this instrument, right now. Xtrade Round Radar answers that with data: it samples **resting orders and executed volume** around candidate round-number grids, detects the grid this instrument's orders genuinely cluster on — **by itself, re-measured every five minutes** — and draws up to three major and three minor levels per side, each colored and weighted by its **measured strength**.

It is deliberately **not a signal system**: no entries, no targets, no arrows. It is the key-level layer your own method trades against. This manual documents what is drawn, how the strength score behaves, the nearby-levels HUD, the self-adapting grid, every setting, the one alert, the data requirements, and the honest limitations you should know before you trade against it.



Grid Lines, Strength Heat, Price Pills

■ Level layer — measured, not hand-drawn

Element	Meaning
Major level (thick · bright)	Up to 3 above and 3 below current price. Round-number grid levels where resting and executed orders cluster with measured significance.
Minor level (thin · dim)	Up to 3 per side on the finer sub-grid — same measurement, a lower bar (×0.6 of your minimum strength).
Heat color	Strength maps to a green → orange-red gradient: weaker is green, stronger burns hot. Color is information, not decoration.
Line width	Major base width is your line-width setting; strong majors draw +1 px; minors one step thinner. You read strength before you read a single pill.
Pill 27,975.00 · 2.3σ	The level's exact price and its strength score — how anomalous the order clustering is versus the level's own neighborhood.

■ The anti-flicker rule — and what never gets drawn

Levels would flicker if they were released the moment price crossed one grid step. They aren't: a level is dropped only after price has drifted more than **levels-per-side + 2** grids away (five grid steps at the default of three). Lines hold still while price is anywhere near, so the chart stays readable on a fast tape.

And anything scoring below **min strength z** is simply not drawn — there are no grey "maybe" levels. If a line is on your chart, it earned its place.



Out of the box: majors and minors bracketing price, colored and weighted by measured strength — nothing drawn by hand.

NEAREST MAGNETS. AT A GLANCE.

Levels above & below

Price, distance in points, and a live strength bar

Movable HUD

Offset X/Y when indicators overlap on the chart

XTRADE ROUND RADAR

GRID 100 / 50.0 pts · auto · z=2.6

NEARBY LEVELS

Price	Points	Order Count	Distance
7,550.00	12.8 pts	1	1.00
7,575.00	37.8 pts	1	-0.20
7,600.00	62.8 pts	2	7.70
7,525.00	12.3 pts	2	6.10
7,500.00	37.3 pts	2	6.20
7,475.00	62.3 pts	2	9.90

major = 50000, minor = 5000, bracket = more orders clustered

- Line by line

Row	Meaning
GRID 25 / 5 pts · auto · z=1.83	The detected grid: major / minor spacing in points. auto = measured from live order flow; default = fallback interval while no measurement qualifies; z = how strongly orders cluster on that grid. If no grid is viable at all: GRID -- instrument too granular.
NEARBY LEVELS	Up to 3 rows above and 3 below: ▲/▼ marker (filled = major, hollow = minor), exact price, distance in points, the z value, and a 5-cell strength bar — the whole picture without moving your eyes off price.
Footer line	A one-line reminder at the bottom of the card of what it is showing, so the HUD never leaves you guessing.

A Grid That Measures Itself

■ The five-minute loop

- 1 Candidate grids are re-scored, continuously.** Every five minutes of market time, each candidate round-number interval is evaluated from scratch — the grid is never a set-and-forget constant.
- 2 Orders at the grid multiples vs the neighborhood.** For each candidate, resting orders and executed volume sitting at the grid's multiples are compared with the surrounding price region. Only clustering that is significant against its own neighborhood counts.
- 3 The finest significant grid wins — and stays.** Among the candidates that qualify, the finest spacing is selected. Hysteresis keeps the choice from flip-flopping between runs.
- 4 No clustering? It says so.** If nothing clusters significantly, the add-on falls back to a default interval and keeps retrying — the HUD shows default, or instrument too granular when no grid is viable. It never invents a grid.

■ Out of the box

Attach it and walk away: NQ measures its own **25-pt** grid, ES finds its **100-pt** grid — no per-instrument tuning, no grid-size parameter to babysit. The first measurement lands within the first five minutes of market time after attach; until then the HUD runs on its **default** interval — that is warm-up, not a malfunction.

■ Your one knob: depth weight

Default 0.7 — resting orders carry most of the evidence, executed volume the rest. Set it to 0 and the measurement degenerates to **pure volume clustering**, ignoring the book entirely.



WORKS OUT OF THE BOX.

The grid auto-detects and re-checks itself — the few knobs left are yours.

⚡ Self-calibrating grid
Interval picked from the instrument's own flow, re-checked live

✓ Alert, off by default
Sound when price nears a strong level — you set the threshold

📏 Width · count · strength floor
Sane defaults; adjust only if you want to

Round Radar

Levels (live)

Major levels per side (1-3)

Line width (1-5, live)

Min strength z (0-3)

Depth weight (rest = trade volume)

Display

☒ Monitor card HUD (needs reload)

☐ Sound alert near strong round levels (live)

Alert min strength z (1-5)

HUD offset X (px, + moves left)

HUD offset Y (px, + moves up)

Live - move HUD when multiple indicators overlap.

Reload addon

Bright lines = price levels where orders actually cluster at round numbers. Price often reacts there: slows, bounces, or accelerates through.

The grid is detected from the instrument's own order flow — not typed in, not guessed, re-verified every five minutes.

Levels

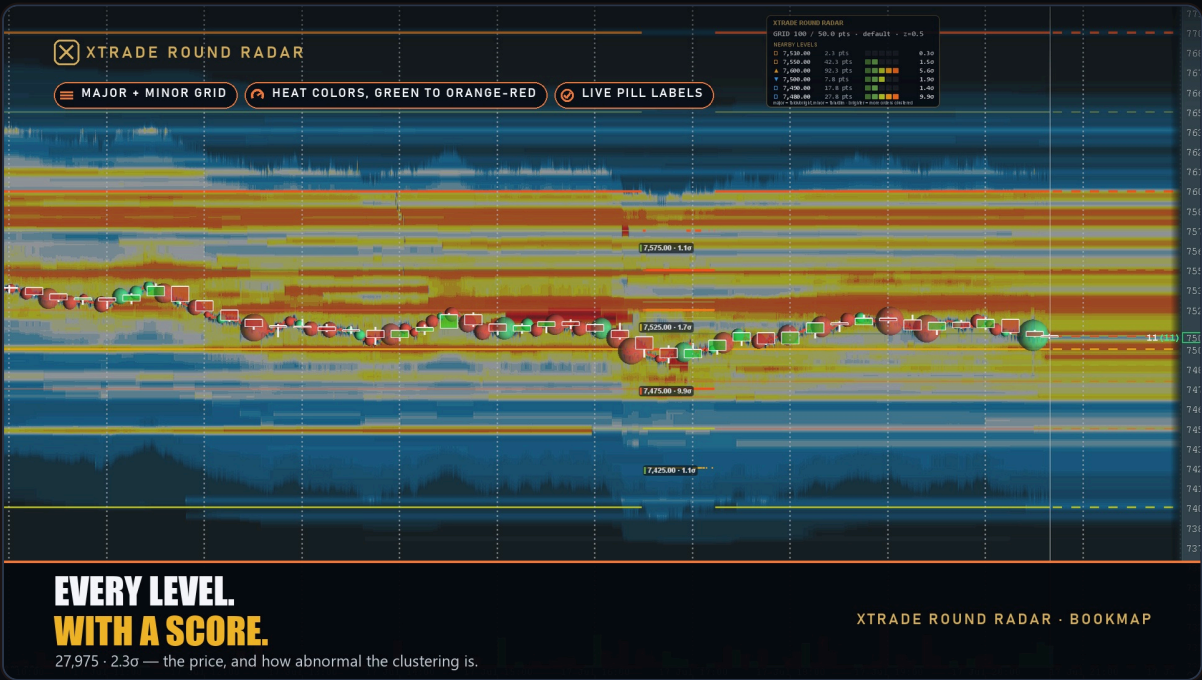
Setting	Default	Meaning
Major levels per side	3 (1-3)	Major levels drawn above and below current price.
Line width	3 (1-5)	Base major width in px. Strong majors draw +1; minors one step thinner.
Min strength z	0.5 (0-3)	Levels scoring below this are not drawn. The minor-level threshold is this value × 0.6.

Measurement

Setting	Default	Meaning
Depth weight	0.7 (0-1)	Weight given to resting-order (depth) clustering; the remainder is executed volume. 0 = pure volume clustering.
Reload add-on	button	Re-attach and re-measure everything from scratch.

HUD & alerts

Setting	Default	Meaning
Monitor card HUD	On	Show the nearby-levels card.
HUD offset X / Y	0 / 0	Move the HUD in pixels to avoid other add-ons.
Sound alert near strong round levels	Off	Chime when price reaches a strong major level. Off by default — opt in.
Alert min strength z	2.0 (1-5)	Only majors scoring at or above this z can trigger the alert.



Every level is scored — raise min z to thin the chart out, lower it to show more of the grid.

One Quiet Alert, Replay-Friendly Data

■ The one alert

"Price near a strong round-number level" fires when price trades within **±5 ticks** of a major level that clears your **alert min strength z**. It sounds **once per level per day** and ships **off**. Alerts do not fire during historical backfill (the +history variant); they do fire in replay. A level tool should tap your shoulder — not beep its way through the whole session. Quiet markets, quiet chart, one chime when it actually matters.

■ Data requirements

Feed	Detail
Trades	Per-trade executed volume — the prints themselves.
Depth	Incremental, aggregated price levels. Not MBO — no order-by-order feed required.
Replay	Fully supported, precisely because no MBO is needed. Historical sessions measure and draw the same way as live.

ⓧ XTRADE ROUND RADAR

HOT LEVELS. PRICE REACTS.

Price walks into an orange-red magnet — expect a reaction.

⦿ Magnets & reaction zones

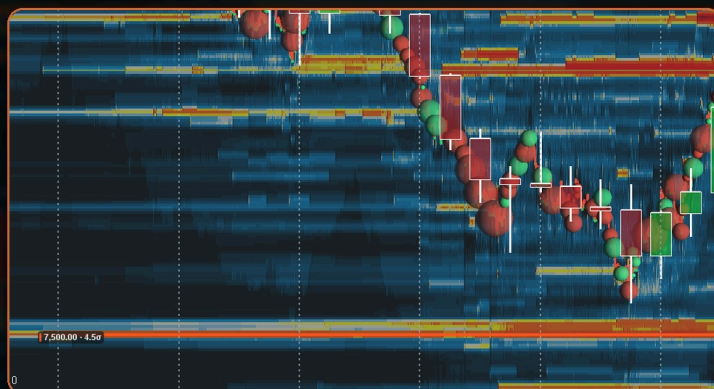
Hot levels are where price slows, bounces, or punches through

⚡ A break becomes fuel

Hot level breaking with force accelerates — the stops behind it fire

✓ Natural targets

Nearest magnets above/below frame your open trades



Price trades into a measured major and reacts — though reactions are the market's decision, not the level's guarantee. With the alert enabled, that touch chimes once for that level that day.

Honest Answers, Plain Limits

■ Positioning, in one breath

Round Radar is a **key-level instrument, not a strategy**. It tells you where orders actually cluster around round numbers on this instrument, right now, with measured confidence. What you do at those levels — fade, break, or stand aside — is your system.

■ FAQ

Question	Answer
What exactly is the strength score?	How anomalous the order clustering at that level is, compared against its own neighborhood — expressed as a z value on the pill and in the HUD. Higher σ , more unusual concentration of resting and executed orders.
Where does the grid come from?	It measures it: candidate intervals are re-scored every five minutes and the finest significant one wins (HUD shows "auto"). Depth weight is adjustable; 0 measures volume clustering only.
Will the grid match the round numbers I'm used to watching?	The grid is measured, not assumed — it may differ from the round numbers you are used to watching. If your habitual levels don't cluster orders on this instrument, the add-on follows the orders, not the habit.
Why is a level I expect not drawn?	It scored below min strength z. Lower the setting if you want it — or accept that the orders you expected simply are not there.
Major vs minor — what is the difference?	Majors sit on the primary round-number grid (thick/bright, up to 3 per side). Minors are the finer sub-grid (thin/dim), admitted at $\times 0.6$ of the major threshold.
Does it give buy/sell signals?	No. There is no signal system — no entries, no stops, no targets. It is a levels tool; your method supplies the trade.
Does it work in replay?	Yes — it needs only trades and aggregated depth, no MBO, so historical replay behaves like live.
Why is everything green in a quiet session?	Strength is measured relative to each level's neighborhood. Uniformly low (green) scores in thin trade are the statistics being honest — not a malfunction.
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.** If you need entries and targets drawn for you, this is the wrong tool. If you have a method, this is its map.
- **Strength is relative.** It compares each level with its own neighborhood, so an all-green chart in a dead market is expected behavior.
- **Some instruments are simply too granular.** When no grid shows significant clustering, the HUD says GRID -- instrument too granular instead of inventing one.
- **Round numbers are context, not magic.** They concentrate orders because humans concentrate there; they hold until they don't. Sizing and the final decision remain yours.