

Xtrade Stacked Imbalance

The footprint classic, done honestly: diagonal imbalance zones drawn as rectangles on your chart — triple-gated for statistical significance, tracked through a real leave-and-come-back defense lifecycle, and the failures stay on screen too.

- Bookmap add-on
- Footprint imbalance zones
- Levels only · no signals
- Trades only · no MBO
- Replay-ready

What This Manual Covers

On a footprint chart, a stacked imbalance is the mark of urgency: **three or more price levels in a diagonal run where one side did nearly all the business**. This add-on finds those runs inside every 1-minute bar, draws them as zones on your heatmap, and keeps score — a zone must survive a **genuine leave-and-come-back retest** to earn its Defended ✓, and failures stay on screen as faded corpses. It is deliberately **not a signal system**: no entries, no targets. Inside: the display layer, the triple gate, the defense lifecycle, the monitor card, every setting, the one alert, data requirements, and the honest limitations.



Zones, Edges, Pills — What You See

■ The zone layer — drawn on the heatmap, glued to price

Element	Meaning
Bull zone (green)	A run of 3+ stacked levels where aggressive buyers did nearly all the business. Translucent green fill with opaque 1-tick edge slivers top and bottom — the edges are the actual support prices, the fill is just context.
Bear zone (red)	The mirror image: aggressive sellers swept the levels; the edges mark resistance. Zones are anchored in time × price, so they scroll and zoom with the chart, extending right while alive.
Pill SI ▲ ×3	The creation marker — N is how many consecutive levels stacked. Bull pills anchor above the zone, bear pills below; same-bar pills stack vertically so none hides another.
Defended ✓ pill + brighter edges	The zone left, came back, and held its first genuine retest (defined on page 4). The edges brighten so defended zones read at a glance.
BROKEN pill + faded corpse	The zone broke. It stays on screen — truncated at the moment of death, faint fill, gray dashed edges. Failure is part of the map, not erased from it.

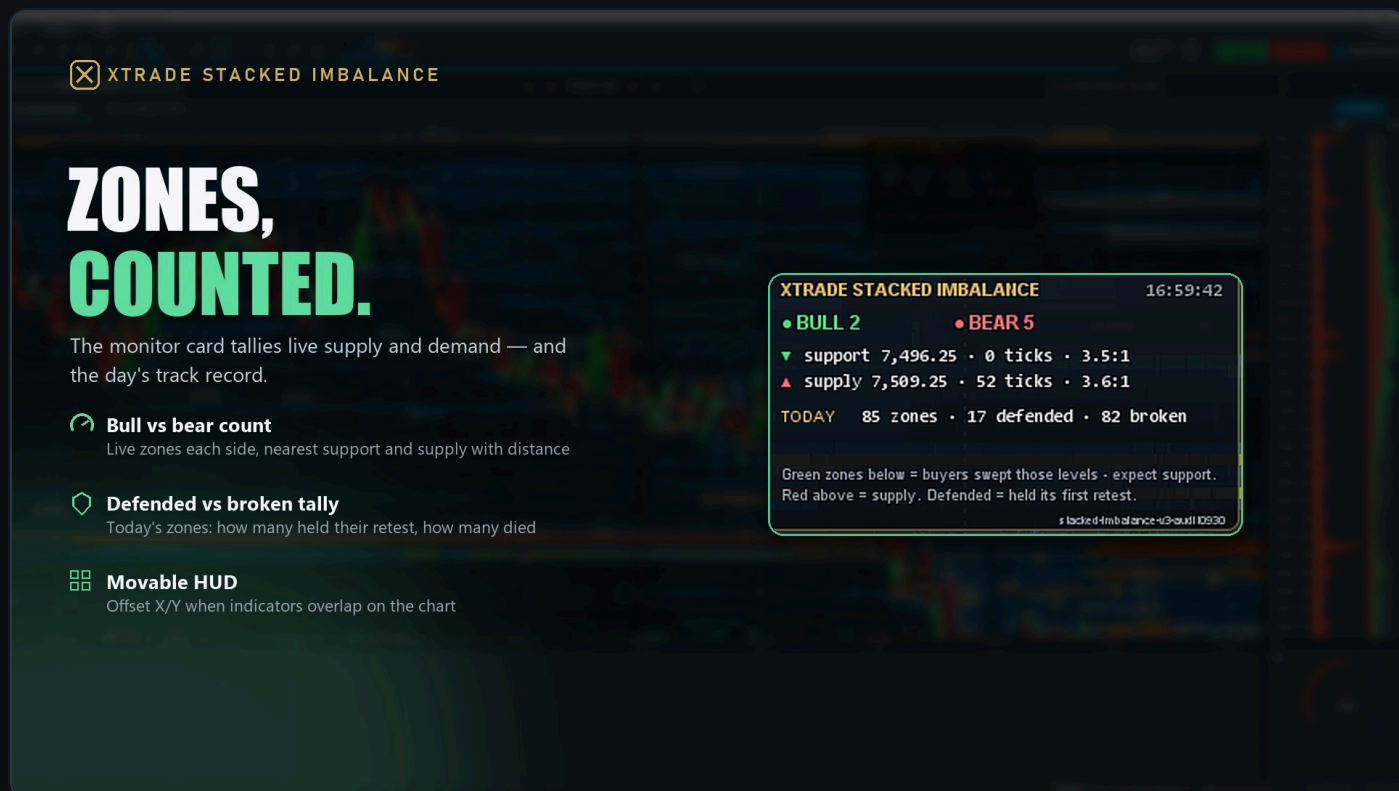
■ What you will not see

No far-away clutter: zones draw only within an adaptive display range around current price — never less than 150 ticks, widening when recent bar ranges run wide. **No zone sprawl:** at most 12 live zones (a thirteenth retires the oldest) and the 10 most recent corpses. And **no maybe-zones:** anything failing the triple gate is never drawn — if a zone is on your chart, it earned its place.



Zones in the wild: bull and bear rectangles with their creation pills, a Defended ✓ that earned its mark, and BROKEN corpses left standing as a record.

The Monitor Card



Line by line

Row	Meaning
XTRADE STACKED IMBALANCE + clock	Title and the current market-time clock (ET), so you always know which session the numbers belong to.
● BULL 2 ● BEAR 5	Live zone counts on each side right now — how much demand vs supply is still standing.
▼ support 7,496.25 · 0 ticks · 3.5:1	The nearest bull zone below price: its top edge price, distance in ticks, and the weakest imbalance ratio in that stack. With no zone below: ▼ -- no support zone nearby.
▲ supply 7,509.25 · 52 ticks · 3.6:1	The nearest bear zone above price: its bottom edge, distance, weakest ratio. With none above: ▲ -- no supply zone nearby.
TODAY 85 zones · 17 defended · 82 broken	The day scoreboard: zones formed, retests held, zones broken — the session's track record. Resets at midnight ET.
Footer lines	A permanent two-line reminder: Green zones below = buyers swept those levels - expect support. / Red above = supply. Defended = held its first retest.

The card parks in the bottom-right corner and redraws only when its content changes. Move it with HUD offset X/Y when other add-ons compete for the corner.

- When **3+ consecutive levels** (adjustable) pass all three gates, they stack into a zone spanning those levels plus the one tick the losing side was driven from.

A bar closes through the far edge. The zone dies — and stays as a corpse.

XTRADE STACKED IMBALANCE

BROKEN PILL ON THE CORPSE **LIVE VS DEAD AT A GLANCE** **AUDITABLE HONESTY**

XTRADE STACKED IMBALANCE 16:50:43
 + WALL: 2 + BEARS: 1
 + Support: 7,496.25 + R: 1135 + 3.63
 + Supply: 7,509.25 + SI ticks: 3.63
 Today: 85 zones + 17 defended + 82 broken

Green zones below = buyers' intent (blue bars), support, upward support.
 Red zones above = supply, downward + hard to find support.
 (Click on the chart to zoom in)

17-Jul-2026 HKT
 17:00:24.500
 ADK -10 at 7500.00
 Candle open: 7,499.75
 Candle low: 7,499
 Candle high: 7,500.75
 Candle close: 7,499.25

WE SHOW THE FAILURES TOO.

Broken zones stay on the chart as corpses — truncated, labeled, honest.

XTRADE STACKED IMBALANCE · BOOKMAP

■ Detection (live)

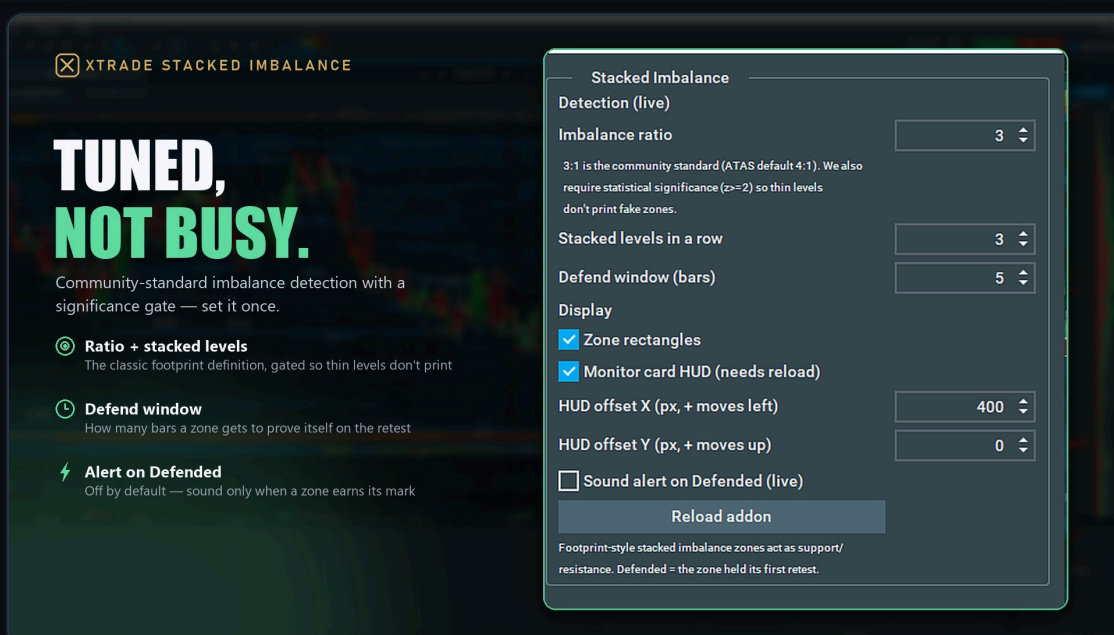
Setting	Default	Meaning
Imbalance ratio	3.0 (2.0–5.0)	Ratio the aggressive side must reach on the diagonal comparison. 3:1 is the community standard; the significance gate stays on regardless.
Stacked levels in a row	3 (2–5)	Consecutive passing levels required to form a zone.
Defend window (bars)	5 (1–20)	Bars a zone has to reclaim itself after a retest begins. Miss the window and it re-arms instead of failing.

■ Display

Setting	Default	Meaning
Zone rectangles	On	Draw the zone layer (live).
Monitor card HUD (needs reload)	On	Show the bottom-right monitor card. Takes effect after the Reload addon button or a re-attach.
HUD offset X (px, + moves left)	0 (±2000)	Move the card horizontally (live).
HUD offset Y (px, + moves up)	0 (±2000)	Move the card vertically (live).

■ Alerts & maintenance

Setting	Default	Meaning
Sound alert on Defended (live)	Off	Chime when a zone earns its Defended ✓. Off by default — opt in.
Reload addon	button	Re-attach and rebuild all zones from scratch.



Three detection knobs and done: ratio, stack length, defend window. Everything else is display and the one alert. (Panel shown with the HUD moved off-corner; default offset is 0.)

One Quiet Alert, Trade-Only Data

■ The one alert

"**Stacked imbalance zone defended (first retest held)**" fires the moment a zone earns its ✓, with the defended edge price in the message. It is a **one-shot** chime — it never repeats itself — and it ships **off**: enable `Sound.alert` on `Defended` to opt in. Bookmap's own alert panel keeps the final say over sound and popup, and cancelling the declaration there stops it completely. Alerts **do not fire during historical backfill** (the `+history` variant's loaded history); they **do fire in replay**. A zone that has proven itself deserves a tap on the shoulder — the rest of the session stays quiet.

■ Data requirements

Feed	Detail
Trades	Per-trade executed volume with aggressor side — the prints themselves. This is the only feed the detection needs.
Depth / MBO	Not used. No order-book data of any kind — aggregated depth or order-by-order — is required.
Bars	Detection and the lifecycle run on standard 1-minute bars, built from the same trades.
Replay	Fully supported, precisely because trades are all it needs — historical sessions detect, defend, and break exactly as live.

■ Two variants in the box

Xtrade Stacked Imbalance — instant-load: starts detecting from the moment you attach it.

Xtrade Stacked Imbalance (+ history) — attachable in Bookmap's historical mode: the loaded history flows through the same engine, so historical zones are on screen immediately, and it flips to realtime behaviour when the live feed starts. Same settings, same lifecycle, same honest corpses.

Honest Answers, Plain Limits

■ Positioning, in one breath

Stacked Imbalance is a **key-level instrument, not a strategy**. It shows you where the auction was one-sided and which of those zones someone came back to defend. What you do at those zones — fade, break, or stand aside — is your system.

■ FAQ

Question	Answer
What exactly is a stacked imbalance?	Three or more consecutive price levels where one aggressor side dominated the diagonal footprint comparison — a well-documented signature of urgent participation. These zones often act as support or resistance when price revisits them.
Why three gates before anything draws?	A raw ratio lies on thin prints (3 contracts vs 1 is 3:1 and means nothing). The significance test and the adaptive volume floor keep random noise off the chart — fewer zones, all of them real.
What does Defended ✓ actually mean?	Price fully left the zone (three straight bars outside), came back, and closed back out within the defend window — evidence that someone cared enough to defend that price a second time. A zone price never left never qualifies.
What happens when a zone breaks?	A bar closes through the far edge; the zone is truncated at that moment and stays on screen, faded, with gray dashed edges and a BROKEN pill. Failure is information too: the side that lost there may now be trapped.
Is this a signal system? Is it Bookmap's built-in Order Book Imbalance?	No and no. There are no entries, stops, or targets — and it is an independent add-on drawing footprint-style zones on the heatmap, not the built-in indicator.
Does it work in replay and on history?	Yes. It needs trades only — no MBO, no depth — so replay behaves like live. Use the +history variant to compute zones from loaded history.
Why did a zone disappear?	Pools are capped at 12 live zones and 10 corpses — the oldest is retired when full; zones beyond the adaptive display range are not drawn; or Zone rectangles is switched off.
Can I change the zone colors or the display range?	Colors are fixed in this version (green demand / red supply, brighter when defended). The display range manages itself: at least 150 ticks around price, widening when recent bar ranges run wide.
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.
- **One-minute granularity.** Lifecycle decisions are judged on bar high/low/close: a wick through the zone doesn't break it, and a break-and-reclaim inside a single bar never registers. That is deliberate noise reduction, not a miss.
- **Zones are evidence, not promises.** They record past one-sided business; levels hold until they don't. Sizing and the final decision remain yours.
- **Quiet sessions print few zones.** The adaptive volume floor doing its job is honesty, not a malfunction.