

Xtrade Volume Profile

Where the day's business actually happened.

A statistically honest volume profile: smooth density at the right edge, POC, a true 70% value area that never papers over dead valleys, VWAP bands, HVN/LVN levels.

Bookmap add-on

True 70% value area

Value map · no signals

Trades only · no MBO

Replay-ready



What This Manual Covers

Classic profiles expand around the point of control until they cover 70% of volume — on a two-sided day that fills in the dead valley where nobody traded. Xtrade Volume Profile builds its value area from the density itself, so the map matches the territory even when the day has two separate centers of business. It is deliberately **not a signal system**: no entries, no targets, no arrows. This manual documents everything it draws, the FORMING/MATURE lifecycle, the monitor card, every setting, the one alert, the data requirements, and the honest limitations you should know before you trade against it.

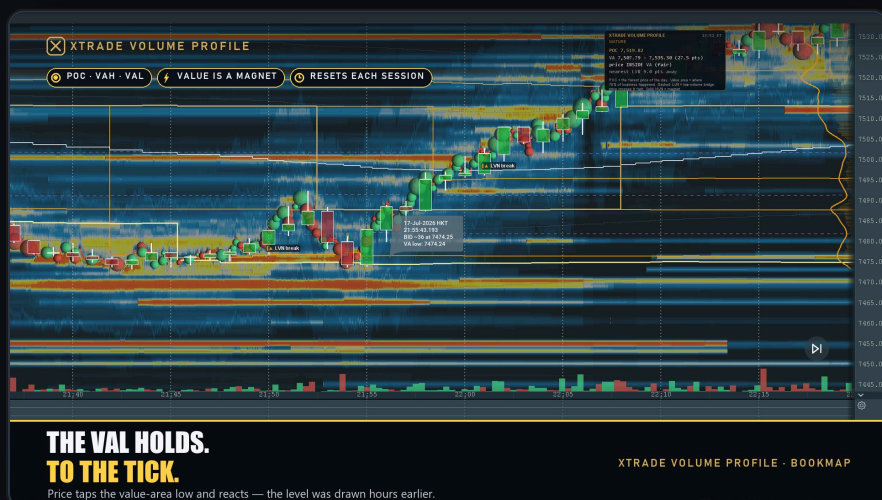
The Profile, the POC, an Honest Value Area

■ The layer stack — every element earns its place

Element	Meaning
Right-edge profile panel	A smooth density curve over volume histogram bars, docked at the chart's right edge and glued to the price axis through scrolling and zooming. Rebuilt on a background thread — the chart never stutters.
POC (bright gold line)	The point of control — the single price where the most business was done. Brighter gold than the value-area lines and one step thicker. Drawn only when a resampling test says the peak is statistically significant ; a POC pill marks the moment it is first established.
POC price tag (right edge)	A small gold label docked at the right edge, pinned to the POC price — readable at any scroll position. On by default. <i>New in this version; the figures here predate it.</i>
VAH / VAL + value-area fill	The value-area edges (dimmer gold lines) and a translucent gold fill from the session's first trade to now — one box per segment : on two-sided days the dead valley between segments is not filled in.
VWAP + bands	The day's volume-weighted average price (light grey) with dotted $\pm 1\sigma$ and $\pm 2\sigma$ bands.
HVN / LVN lines	Up to three each. Solid amber = high-volume node, where price tends to churn. Dashed violet = low-volume node, an air pocket price tends to cross fast. Only statistically significant nodes are drawn.
LVN-break pill	An LVN break $\blacktriangle/\blacktriangledown$ marker the moment price crosses a low-volume node — the start of a fast traversal, flagged.

■ What never gets drawn

The POC and every HVN/LVN node must survive a resampling test against the day's own volume before they appear. A peak or node that does not hold up is simply not drawn — no grey "maybe" levels. On a flat, featureless day that means **no POC line at all**. That silence is information too. The value area and VWAP draw once the session is **MATURE**.



Value-area edges are decision points: price trades down to VAL and reacts. Inside the VA, expect rotation.

The Monitor Card

X XTRADE VOLUME PROFILE

THE DAY,
ON ONE CARD.

State, POC, value range and the nearest low-volume bridge — at a glance.

🔄 Forming or mature

The card tells you when the profile is stable enough to trust

☰ Inside or outside value

Where price sits against fair value, in points

⚡ Nearest LVN distance

The closest low-volume bridge — price crosses those fast

XTRADE VOLUME PROFILE16:59 ET

MATURE

POC 7,519.95

VA 7,493.90 - 7,533.97 (40.0 pts)

price INSIDE VA (fair)

nearest LVN 3.0 pts away

POC = the fairest price of the day. Value area = where 70% of business happened. Dashed LVN = low-volume bridge: price crosses it fast. Solid HVN = market

Line by line

Row	Meaning
XTRADE VOLUME PROFILE + clock	Title, and the current exchange-time clock (HH:MM ET) — the profile's session boundary runs on this clock.
MATURE / FORMING 1340/2000	The session state. Until 2,000 contracts have traded, the card reads FORMING with the running count — the profile panel draws, but no feature lines yet. Amber MATURE means the full layer stack is live.
POC 27,975.00	The current point of control in real prices (gold). Shown once the session is mature.
VA 27,960.00 - 27,990.00 (30.0 pts)	The value area: low edge – high edge, and its width in points.
price INSIDE VA (fair)	Where price sits against the value area: INSIDE VA (fair), ABOVE VA (imbalance up), or BELOW VA (imbalance down).
nearest LVN 4.5 pts away	Distance to the closest significant low-volume node — the nearest air pocket. When none qualifies: no significant LVN.
Footer lines	Three plain-language reminders at the bottom of the card: what the POC is, what the value area covers, and how to read dashed LVN vs solid HVN.

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.

An Honest Value Area, A Clean Session

■ From prints to a map of the day

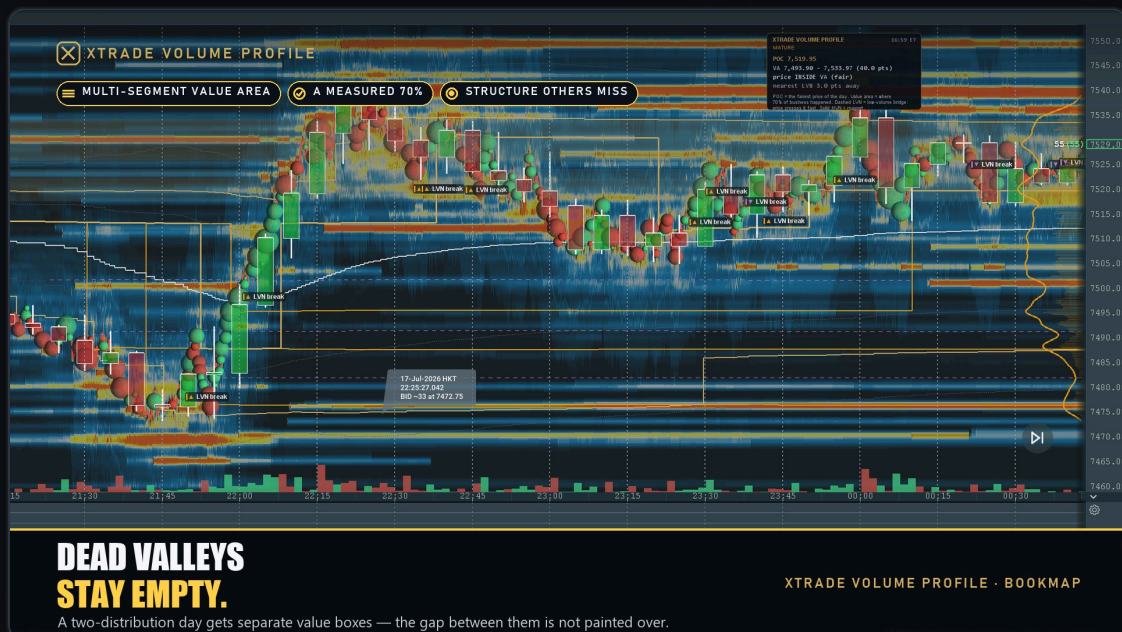
- 1 Every trade lands on the ladder.** Executed volume accumulates at each price from the session's first print — no sampling, no buckets chosen by hand.
- 2 The day becomes a density.** The volume-at-price histogram is smoothed into a continuous curve with a bandwidth calibrated from the instrument's own day — floored so a discrete price ladder can never be overfit into one spike per level.
- 3 The value area is the densest 70% — not a POC expansion.** Classic profiles grow around the POC until they cover 70% of volume, filling dead valleys on two-sided days. Here the densest prices are accepted first until they hold 70% of the day's business — so on a two-sided day the value area **splits into separate boxes and the dead valley between them stays empty**. That is the structure other profiles can't draw.
- 4 A significance gate before anything is drawn.** The day's distribution is resampled over and over; only features that reappear consistently survive. POC, HVN and LVN all pass through this gate — what fails it is not drawn.
- 5 Midnight ET: a clean slate.** The profile resets at each exchange-day boundary (America/New_York). Every session gets its own distribution — attach it mid-week and it never quietly becomes a multi-day composite.

■ FORMING → MATURE

Until **2,000 contracts** have traded, the session is **FORMING**: the right-edge profile draws, feature lines wait. Past the threshold the session is **MATURE** and POC, value area, VWAP bands and nodes come online — the POC line only when its peak proves significant.

■ Never in your way

The profile is recomputed on a background thread every **15 seconds of market time** or each **+500 volume**, whichever comes first. The chart thread never blocks — even at high replay speed.



A two-sided day: the value area splits into separate boxes and the dead valley between them is not filled in. On such days, read each segment as its own auction instead of trusting one blended range.

■ Draw layers

Setting	Default	Meaning
Right-edge profile panel (needs reload)	On	The density curve + histogram docked at the chart's right edge.
VWAP + sigma bands (live)	On	VWAP with dotted $\pm 1\sigma$ / $\pm 2\sigma$ bands.
HVN/LVN lines (live)	On	Solid amber high-volume nodes and dashed violet low-volume nodes.
POC price tag at right edge (needs reload)	On	Gold price label pinned to the POC at the chart's right edge, so the point of control is identifiable at any scroll position.
Feature line width (needs reload)	2 (1–5)	Base width in px for the feature lines. The POC draws one step thicker; LVN dashes stay thin.

■ HUD & alerts

Setting	Default	Meaning
Monitor card HUD (needs reload)	On	The bottom-right monitor card.
HUD offset X px, + = left	0 (± 2000)	Move the card horizontally — live, no reload.
HUD offset Y px, + = up	0 (± 2000)	Move it vertically — live. Use the offsets when several indicators stack in the same corner.
Sound alert on LVN break (off by default)	Off	Chime when price crosses a significant low-volume node. Off by default — opt in.

(needs reload) = toggle the setting, then reload the add-on (remove and re-attach) for the change to apply. (live) = takes effect immediately on the running session.

XTRADE VOLUME PROFILE

ONLY REAL
LEVELS PRINT.

Lines draw only when the day's structure is statistically significant.

Significance gate

No significance, no line — quiet structure stays invisible

LVN-break alert

Off by default; sound when a low-volume bridge gives way

VWAP $\pm\sigma$ bands

Dotted bands frame the session's mean, live

Volume Profile

☒ Right-edge profile panel (needs reload)

☒ VWAP + sigma bands (live)

☒ HVN/LVN lines (live)

☐ Sound alert on LVN break (off by default)

☒ Monitor card HUD (needs reload)

Feature line width (needs reload)

2

HUD offset X px, + = left

300

HUD offset Y px, + = up

0

move HUD when multiple indicators overlap

POC (gold) = the fairest price of the day.

Value area (gold fill) = where 70% of business happened.

Dashed LVN = low-volume bridge: price crosses fast.

Solid HVN = magnet. Only statistically significant levels are drawn (bootstrap-tested).

Out of the box everything is on except the sound alert: profile, POC tag, value area, VWAP bands, nodes and the monitor card — attach and read. (Pictured build predates the POC price tag row; shown with the HUD moved off-corner — default offset is 0.)

One Quiet Alert, Trades-Only Data

■ The one alert

"Price crossed a significant low-volume node" fires the moment price trades through a significant LVN, in either direction — an LVN break ▲/▼ pill marks the spot, and the chime sounds if you have enabled it (it ships **off**). Each LVN then goes quiet for **60 seconds**, so a fast market rattling back and forth across one air pocket cannot machine-gun you. Alerts do not fire during historical backfill; they do fire in replay. Sound and popup permissions are governed by Bookmap's own alert panel — cancel the alert there and the add-on goes silent.

■ Data requirements

Feed	Detail
Trades	Per-trade executed volume — the prints themselves. That is all this add-on reads.
Depth / MBO	Not required. No order book, no order-by-order feed — any instrument with trade data works.
Replay	Fully supported, precisely because no MBO is needed. Historical sessions build and draw the same way as live.
Two variants	Xtrade Volume Profile starts from the moment you attach. Xtrade Volume Profile (+ history) warms on the session's earlier trades first, so the profile and its features are already meaningful at attach.



One session, one distribution: profile, POC and value area build from the first print of the exchange day and reset at the next ET midnight. The right-edge POC price tag (not shown in this earlier screenshot) keeps the point of control readable at any scroll position.

Honest Answers, Plain Limits

■ Positioning, in one breath

Xtrade Volume Profile is a **value-mapping instrument, not a strategy**. It shows where the day's business actually happened — with statistical proof behind every feature. What you do at those prices is your system.

■ FAQ

Question	Answer
Why is there no POC line?	Either the session is still FORMING (under 2,000 contracts), or no peak survived the significance test. On flat days the tool stays silent rather than invent one.
Why is the value area split into boxes with a gap?	The day had two separate centers of business, and the densest 70% of volume legitimately skips the dead valley. The gap is the honest answer — read each segment as its own auction.
What do FORMING and MATURE mean?	Warm-up states. Below 2,000 contracts only the right-edge profile draws (FORMING, with the running count); past it the session is MATURE and all feature layers come online.
HVN vs LVN — what is the difference?	Solid amber HVN = high-volume node, where price tends to churn. Dashed violet LVN = low-volume node, an air pocket crossed fast — the LVN-break pill flags that moment.
When does the profile reset?	At the exchange-day boundary (midnight, America/New_York). Each session gets its own clean distribution.
Does it give buy/sell signals?	No — no entries, no stops, no targets. It is a value map; your method supplies the trade.
Does it work in replay?	Yes — it reads trades only, no MBO, so replay behaves like live. The +history variant is already warm at your attach point.
Which variant should I attach?	The plain one for a clean start from attach; (+ history) when you want the session's earlier hours included — e.g. attaching mid-session.
Is there a trial?	No trial is offered at this time. Everything is documented in this manual; if anything is 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 of where value sits.
- **A missing POC is a finding, not a malfunction.** Featureless days produce no significant peak, and the line stays off.
- **It describes, it does not predict.** The profile maps where this session's business happened; value areas hold until they don't. Sizing and the final decision remain yours.
- **The HUD's INSIDE/ABOVE/BELOW readout uses the value area's outer edges.** On a split-VA day, price parked in the gap between two boxes still reads INSIDE VA — trust the boxes over the one-liner.
- **Illiquid instruments warm up slowly.** The 2,000-contract maturity gate can keep a thin product in FORMING for a long while; that is deliberate, not stuck.

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