XtradeReverse
Indicator Edition User Manual

ATAS Order-Flow Trading System · User Guide

Professional Order-Flow (Footprint) Trading System · ATAS

1. Introduction & Architecture

XtradeReverse is an order-flow trading system built on the Footprint 3+2 structure, running on the ATAS platform. Core idea: detect reversals from Imbalance and Absorption in the footprint, combine with VWAP zones, Volume/Delta and DOM depth as multi-layer filters, then exit via fixed TP/SL or trailing stop.

What is 3+2? A reversal structure of five candles C1–C5: for a long, the first 3 weaken (down / selling) and the last 2 turn up (buyers take over); a short is the mirror (3 up + 2 down). The edge is whether the imbalance/absorption inside C1–C5 passes the filters.

Indicator edition: simulation only — it computes and draws virtual trades, stats and win rate on the chart, but never places live orders and has no AI search. Ideal for manually tuning parameters and studying how settings affect the win rate.

A same-source Strategy edition exists with an identical engine that can auto-trade live and run AI search. Both share the exact calculation logic, so simulation results match.

How win/loss is counted: strictly by realized P&L — profit = win, loss = loss, flat = break-even. A trailing/candle exit that closes at a loss is counted as a loss (the win rate is honest, never inflated).

2. Installation

- Copy the DLL to: Documents\ATAS\Indicators (or %AppData%\Roaming\ATAS\Indicators).
- Restart ATAS so the platform reloads it.
- Right-click the chart → Indicators → Custom → choose XtradeReverse.
- After loading, open the settings panel and configure each group (see Section 4).

3. Chart Types / Range US Chart Setup

The system consumes Footprint data, so the chart must be a footprint-capable type. Recommended:

Chart type	Notes
Range (recommended)	Aggregates each bar by a fixed price range; low noise, clean structure. Common for US futures (ES/NQ/MNQ).
Volume	Aggregates by volume; rich footprint, good for liquid instruments.
Delta	Aggregates by delta; highlights aggressive buy/sell pressure.
Tick	Aggregates by trade count; fast, good for scalping.

Range US Chart setup steps

- New chart in ATAS → chart type = Range.
- Set the Range size to the instrument's volatility (e.g. ES ~4–8 ticks, NQ ~10–20 ticks); start with defaults then fine-tune.
- Make sure Footprint / Cluster display is enabled (the system relies on footprint data).
- Add the indicator/strategy onto that Range chart.

3+2 reversal precondition (important): the 2 reversal candles must be stronger than the 3 trend candles. On a Range US chart, the reversal ticks must be greater than 'trend × 2' to count as a valid reversal. Configurations like 0/20/41 or 0/5/11 qualify (41 > 20×2, 11 > 5×2); a too-weak reversal is treated as invalid and no trade is taken.

Tip: Range bars span a fixed price range, so the 'entry = next bar open' simulation is closer to live fills. Time (minute) charts also work but have lower footprint density.

4. Settings Overview: how each group affects results

Settings group	Effect on results
Footprint Filters	Core signal: imbalance ratio, imbalance-volume anchor, stacked levels, absorption edge %, absorption volume, close-rejection %. Stricter → fewer but higher-quality signals (win rate ↑, trade count ↓).
Volume / Delta	Minimum volume and Delta long/short thresholds. Filters out low-volume or wrong-direction signals.
VWAP Filter / Zones	VWAP bands and σ zones as entry confirmation; VWAP time is user-settable (Section 8). Narrower zones → pickier.
DOM depth	Live order-book large-order stacking filter (live only; history has no DOM).
Exit Mode	Fixed TP/SL / Candle-count / Trailing / Candle+Trail. Directly shapes the P&L; distribution and win rate (Section 5).
Position Sizing	Fixed lots / Kelly / Martingale. Drives per-trade size and the equity curve (Section 6).
Daily Risk	Daily max-loss cap; stops opening for the day once hit. Controls drawdown.
Trading Sessions	Three sessions (Asia/Europe/US) on-off and times; trades only inside sessions. Timezone by edition (CN UTC+8 / EN New York).
Display / Drawing	Trade cards, arrows, lines and colors (colors live in the Drawing group; visual-only, no effect on calc).

5. Exit Modes & Win Rate

Exit mode	Notes
Fixed TP/SL	TP/SL from the risk:reward ratio; exit on touch. Most stable and easiest to backtest.
Candle-count	Exit after N opposite candles (no fixed TP).
Trailing stop	Stop follows price up to lock in profit.
Candle + Trail	Enable both candle-count and trailing.

Important: win/loss is always by realized P&L. A trailing/candle exit that loses money counts as a loss — the win rate is never inflated. Break-even exits are a separate bucket (neither win nor loss).

Entry buffer removed: the old 'delay exit' behaviour artificially inflated the win rate; it has been removed so backtests match live more closely.

6. Position Sizing

- Fixed lots: constant size per trade, simplest and most controllable. Recommended for beginners.
- Kelly: sizes dynamically from historical win rate/odds for long-term growth; higher variance — set a max-risk % cap.
- Martingale: adds size after losses; high risk — always set max lots and max debt caps.

$/tick is auto-read per instrument (ES=12.5, NQ=5, MNQ=0.5, …); turn off auto-detect to set manually. Margin per contract feeds the Kelly/Martingale capital caps.

7. Trading Sessions & Timezone

- Three sessions: Asia / Europe / US, each with its own on/off and start/end (HH:mm). Signals fire only inside enabled sessions.
- Default timezone: CN edition = UTC+8, EN edition = New York (Eastern); the three sessions auto-convert per edition.
- Change the display timezone via 'Session display timezone (UTC offset)'.

8. VWAP Time Settings

The VWAP start/end time is now user-settable (VWAP Start/End HH:mm), decoupled from the sessions. If you set session 3 to end at 5:00, set VWAP End to 5:00 too so VWAP no longer hard-stops at 4:00.

10. Recommended Params & Tuning

Start loose, tighten gradually, and watch the win-rate vs trade-count balance:

Parameter	Start	Direction
Imbalance ratio %	150–300%	Higher → fewer, stronger signals
Imb-volume anchor %	near median size	Filters small-order noise
Stacked levels	2–3	Higher → stricter
Absorption edge %	tied to close-reject	Higher → pickier
Risk:Reward (RR)	1.0–2.0	High RR → lower win rate, higher payoff
Min stop ticks	per volatility	Filters too-tight stops
Sizing mode	Fixed first	Try Kelly once stable

- Change one parameter at a time; watch the stats panel (win rate / net / max DD / trades).
- Need enough samples (≥50–100 trades) for reliable conclusions.
- Tune manually on the Indicator first; once stable, go live with the Strategy.

11. Step-by-step

1. Install the DLL and restart ATAS (Section 2).
2. Open a Range US chart (ES/NQ/MNQ) with footprint enabled (Section 3).
3. Add the indicator to the chart.

4. Set trading sessions, timezone and VWAP time (Sections 7–8).
5. Start from the recommended params; tune while watching the stats panel (Section 10).
6. Tune manually and study how settings affect the win rate.
7. Choose exit mode and position sizing; set the daily-loss cap (Sections 5–6).

12. Frequently Asked Questions

Install & Editions

Q: Where does the Indicator DLL go?

A: Documents\ATAS\Indicators (or %AppData%\Roaming\ATAS\Indicators); restart ATAS.

Q: Where does the Strategy DLL go?

A: Documents\ATAS\Strategies (or %AppData%\Roaming\ATAS\Strategies); restart ATAS.

Q: ATAS doesn't show it?

A: Check the folder and restart; Indicator is under Indicators→Custom, Strategy under Add Strategy.

Q: Biggest difference between editions?

A: Indicator = simulation only, no orders, no AI search; Strategy = live auto-trading + AI search. Same engine, matching simulation.

Q: Can both be on one chart?

A: Yes (one for research, one live), but avoid double-ordering the same account.

Q: Must I enable Footprint/Cluster?

A: Yes. The system reads footprint data; the chart must show clusters.

Charts & Instruments

Q: Why Range charts?

A: Low noise, clean structure; 'entry = next bar open' matches live better.

Q: Range ticks for ES/NQ/MNQ?

A: Start with defaults: ES ~4–8, NQ ~10–20 ticks; fine-tune to volatility.

Q: Can I use minute charts?

A: Yes, but footprint density is lower; prefer Range/Volume.

Q: Is $/tick auto-detected?

A: Yes, per instrument (ES=12.5, NQ=5, MNQ=0.5, ...); disable auto-detect to set manually.

Q: Which instruments?

A: Mainly ES/NQ/MNQ; liquid futures like CL/GC/YM/RTY also work — verify the tick value first.

3+2 Signal / Filters

Q: What is Imbalance ratio %?

A: Diagonal volume ratio. Higher (200→300%) → fewer but stronger signals.

Q: Imbalance-volume anchor %?

A: Filters small-order noise; NQ (bigger size) usually needs a higher anchor than ES.

Q: Stacked levels 2 vs 3?

A: 3 is stricter — requires imbalance stacked across more levels.

Q: What is Absorption?

A: Large orders absorbed while price can't move = reversal clue: heavy selling at a low that won't drop = bullish absorption; heavy buying at a high that won't rise = bearish.

Q: What do Volume/Delta filters do?

A: Reject low-volume or wrong-direction signals. Long usually wants Delta turning up from deep negative; short the mirror.

Q: Do reversal signals fail in strong trends?

A: More easily; trade the main session or add a higher-timeframe trend filter.

VWAP

Q: Is VWAP time customizable?

A: Yes. Settings has VWAP Start/End (HH:mm), independent of sessions.

Q: Session 3 ends 5:00 — set VWAP to 5:00 too?

A: Recommended, otherwise VWAP ends early (old build hard-stopped at 4:00).

Q: Where to look near VWAP?

A: Longs favour below VWAP / lower σ bands, shorts above / upper bands; far from VWAP → more mean-reversion.

DOM Depth

Q: Does DOM filter work in backtest?

A: No. History has no DOM; DOM is live-only.

Q: Fewer live trades with DOM on?

A: Yes, which can make live differ from backtest; keep it off in both for consistency.

Exits & Win Rate

Q: Does a losing trail/candle exit count as a loss?

A: Yes. Win/loss is by realized P&L, never inflated.

Q: Do break-even trades count in win rate?

A: No — they are a separate break-even bucket.

Q: Why remove the entry buffer?

A: The old delayed-exit inflated the win rate; removing it makes backtests honest.

Q: Effect of high RR?

A: Lower win rate, higher average win; judge by net profit and max drawdown together.

Sizing & Risk

Q: Beginner: Fixed lots or Kelly?

A: Fixed lots first (controllable, comparable); try Kelly once stable with a max-risk % cap.

Q: Martingale risk?

A: Adds after losses; drawdown can balloon — set max lots/debt caps and use tiny size.

Q: After daily-loss cap hit?

A: Stops opening for the day; auto-resets daily to curb revenge trading.

AI Search & Validation

Q: Does AI search auto-trade?

A: No. It only runs virtual backtests on history to find better params.

Q: Why is Min Trades important?

A: High win rate on tiny samples is unreliable; confidence scales with sample size.

Q: How to avoid overfitting?

A: Use enough samples and out-of-sample / walk-forward validation; don't just pick the historical best.

Backtest Reliability

Q: Any future-function / repaint?

A: Entry uses the next bar open, avoiding future functions.

Q: Slippage & fees included?

A: Estimated fees and slippage are included; net can look optimistic if unset.

Q: Why does live differ from backtest?

A: DOM is live-only, live has slippage/latency/spread, fills on bid/ask, and forming Range bars differ slightly from completed ones.

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