XtradeReverse Strategy 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.

Strategy edition: simulates on history AND places live orders automatically when connected; includes AI Param Search (auto-optimizes parameter sets) and a Param Vault.

A same-source Indicator edition also exists: identical features but simulation only (no auto-trading, no AI search). Both share one engine, so 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\Strategies (or %AppData%\Roaming\ATAS\Strategies).
- Restart ATAS so the platform reloads it.
- Right-click the chart → Add Strategy → 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).
Order Execution	Live order settings: stop order type, OCO, protection re-submit, etc. Live only; does not change historical results.
AI Param Search	Auto-search for best parameters (Section 9). Strategy edition only.
Param Vault	Save/load parameter presets. Strategy edition only.

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.

9. AI Param Search (Strategy only)

AI Param Search auto-searches the best parameter set (imbalance/absorption/RR/filters) on history, using TPE/random optimizers to score win rate, net profit and stability, with a composite score and confidence.

- Settings → AI Param Search → set 'Max Trials', 'Min Trades', 'Search Max Bars', etc.
- Click 'Start AI Param Search Now' and watch the window for progress and results.
- Pick Top1 or an alternative from the results and apply it; optionally save to the Param Vault.
- The search uses the virtual backtest engine (no live orders); validate live after applying.

Tip: result confidence depends on trade sample size; combos with too few trades are unreliable — mind the 'Min Trades' gate.

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 strategy 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. (Optional) Run AI Param Search and apply the best set (Section 9).
7. Choose exit mode and position sizing; set the daily-loss cap (Sections 5–6).
8. Connect a live account and validate auto-trading with small size / sim first, then scale up.

12. Param Vault Workflow (Strategy only)

The Param Vault saves/loads parameter profiles for different instruments or sessions.

Correct workflow

1. First create a folder on disk (e.g. D:\XtradeReverse\Vault).
2. In Settings → Param Vault → Vault Folder, paste that folder's full path.
3. Run AI Param Search (Section 9) and wait for results. Presets are saved from the search results — with no result there is nothing to save (you'll see a 'no plan' message).
4. In the results window pick a candidate (Top1 or alternative) and save; the system writes a preset CSV into that folder and updates the vault_index.json index.
5. Later, load the preset from the vault to apply it to the chart and the backtest immediately.

Yes: set the folder path first, then run AI search; only after the search produces a result can you save the params. The vault_index.json lives in the folder you set.

- Save separate profiles for ES-RTH, NQ-RTH, Asia/Europe sessions.
- Keep a 'Conservative' and an 'Aggressive' profile to switch between.
- After a DLL upgrade your preset files remain in your folder; load them (the new version wins if fields changed).

13. 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.

Live Auto-Trading

Q: Does it auto-trade when connected?

A: Yes. Validate on a sim account / small size first, then scale up.

Q: Auto TP/SL?

A: Yes, with OCO: a TP fill cancels the SL and vice-versa.

Q: Disconnect / order failure?

A: Protection re-submit + a failure cooldown (5s no-retry) to avoid runaway ordering.

Q: Long-only or short-only?

A: Yes, restrict direction in the settings.

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