

XtradeSMC OrderFlow

Smart Money Concepts × Real Order Flow.

Wall / Vacuum before the touch. Defended % after the hold. Icebergs tracked order by order.

Bookmap add-on

Verdict before the touch

Delta-purity zone scores

MBO iceberg tracking

Any depth feed

What This Manual Covers

Smart Money Concepts give you the map — order blocks, fair-value gaps, liquidity pools. XtradeSMC OrderFlow adds the missing witness: **what the book and the tape actually did when price got there.** Wall / Vacuum verdicts fire **before the touch**; **Defended %** scores a zone after the hold; icebergs are tracked order-by-order on MBO feeds; every OB / FVG / iFVG carries a **delta-purity score**. Inside: every drawn element, the verdict engine, setup grades, the sub-chart, settings, replay behavior — and the honest limitations. Up front: **no ENTRY / SL / TP lines, by design.**



What You See On The Chart

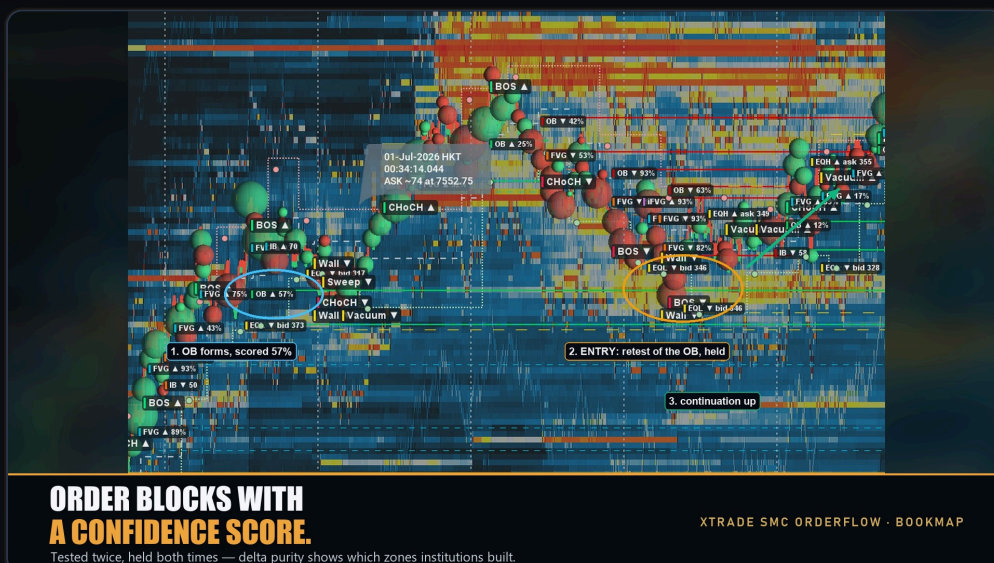
■ Structure layer — bar-confirmed

Element	Meaning
OB ▲▼ NN% zones	Order blocks with a zone delta-purity score (OB ▲ 57%) — defined below.
FVG / iFVG ▲▼ NN% zones	Fair-value gaps, same score; a failed gap flips into an inverse FVG (iFVG).
BOS / CHoCH	Break of structure and change of character, stamped where structure turns.
EQH / EQL lines	Equal-highs / equal-lows liquidity pools, annotated with the resting book size within ±2 ticks of the level (EQH ▲ ask 387 = ask-side resting size).
Sweep	Raw liquidity event at a pool, drawn on the sweeping bar — unconfirmed .
Grab ✓	Confirmed sweep: within the following bars delta flips and price closes back inside; overshoot beyond a few ticks cancels the watch as a true breakout. Nt = overshoot ticks.
50% equilibrium · dealing range	The active dealing range and its midpoint — premium/discount context always on the chart.

NN% = zone delta-purity score: how one-sided and efficient the zone-creating move was, relative to recent tape (capped at 93) — **not** a forward-looking hold probability. All structure (OB / FVG / BOS / EQH) is computed on internal 1-minute bars (default 60 s), independent of your chart period.

■ Order-flow layer — live, tick-level

Element	Meaning
Wall ▲▼ / Vacuum ▲▼	Pre-touch verdict at an EQH/EQL approach: size standing (Wall) or size gone (Vacuum). Permanent event markers — never moved, never deleted.
Defended ▲▼ NN%	Post-hold defense score for OB / iFVG zones — a confirmation, not a live gauge.
IB ▲▼ NN	Iceberg label with the detected cumulative executed size (IB ▲ 70). MBO feeds only.
A+ / B1 / B2 grade labels	The add-on's only signal labels — graded retest setups, gated by structure bias (page 5). No ENTRY / SL / TP lines exist in this product.



An OB ▲ 57% retest that held twice — structure, liquidity lines and flow verdicts in one layer.

■ How a verdict is born

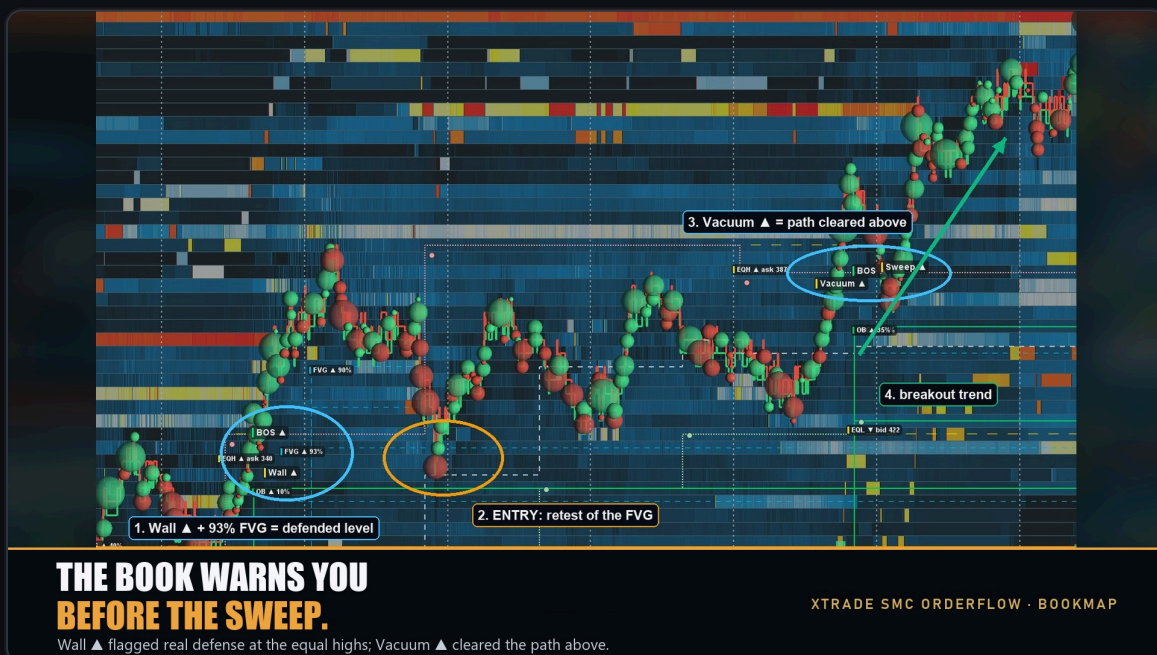
- 1 Price enters the approach band.** Every tracked EQH/EQL pool has an approach band around it — **6 ticks by default** (adjustable 2–30). The moment price trades inside that band, the evaluation fires. That is the lead time: the verdict lands **before the touch**, while you can still act on it.
- 2 The book's behavior is measured, not its snapshot.** The engine reads the aggregated depth near the best bid/ask and compares current behavior with its own recent baseline: abnormal **stacking** (size building) or abnormal **pulling** (size vanishing). Executed volume is added back, so size that got hit is not misread as pulled.
- 3 The verdict prints.** Pulling → **Vacuum ▲▼**: the path into the level looks empty — a clean break is on the table. Stacking → **Wall ▲▼**: real size is standing — a rejection becomes the scenario to plan for, or a sweep of the stops parked behind the pool.

■ One verdict per episode — immutable, but not blind

Each approach episode produces **exactly one verdict**. The engine rearms only after price retreats beyond **2× the approach band**; a genuinely new approach earns its own new verdict, and its direction may be the opposite of the last. **Old icons are never deleted or moved.** Between verdicts, the continuous pressure read lives on the Bid Δz / Ask Δz sub-chart lines (allow ~30 seconds of warmup after loading or switching to live data).

⚠ What a verdict is NOT

- **Not a reading of the level itself.** It measures stacking / pulling near the best bid/ask, not the size resting at the EQH/EQL price.
- **Not a promise.** Wall means defense is visible, not that the level must hold; Vacuum means the path looks clear, not that price must go.



Wall ▲ flagged real defense at the equal highs; later, Vacuum ▲ said the path above was clear — printed before the sweep, not after.

Defended % — Scored After The Hold

What the score is made of

Defended % is a **composite flow score** of how a zone behaved while it was under attack. Its inputs:

Input	What it captures
Book lean	Which side the resting depth favors while price sits in the zone.
Absorption	Aggressive market volume that fails to move price — effort without result.
Iceberg presence	Detected hidden size working inside the zone (MBO feeds; zero otherwise).
Refill speed	How fast consumed liquidity is replaced at the defended prices.

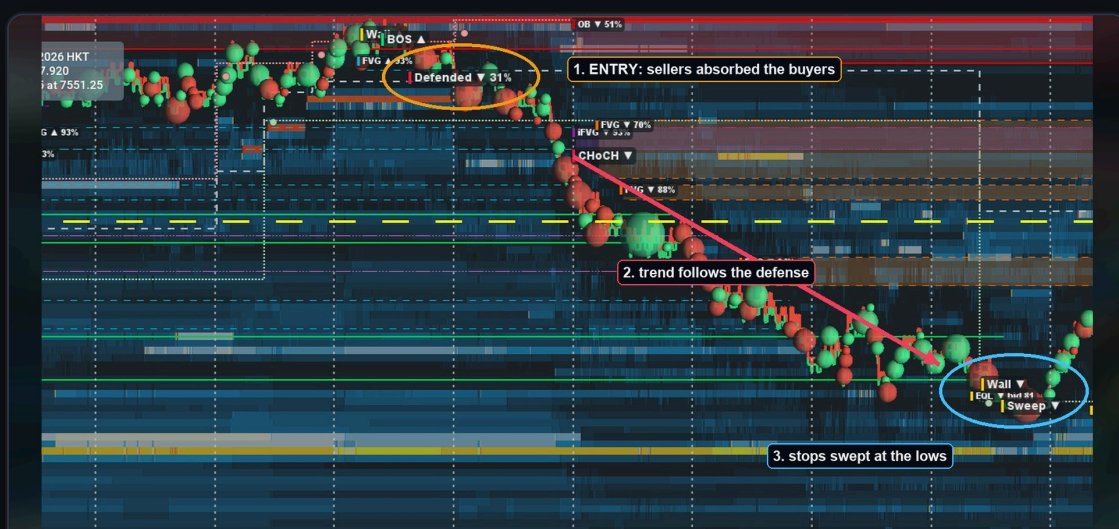
When the label appears — and when it never does

Defended % is computed for **OB and iFVG zones only** — a plain FVG never earns the label. While price is inside the zone, the score accumulates once per second, silently. The label posts **exactly once**, only after **the zone held** and **price left in the zone's direction**, with at least **5 samples** collected and a cooldown passed. The % itself is **always positive**; direction is carried by the arrow and the color — Defended ▼ 57% marks a bearish zone that held.

This makes Defended % a **confirmation score, not a live per-zone percentage**. During the test itself, the real-time read is the global Flow defense sub-chart line — the label is the verdict the zone earns afterwards.

Read it honestly

- **No label ≠ no defense.** Thin tests (fewer than 5 samples, or inside the cooldown) never earn a label — silence is not a zero.
- **Backwards-looking by design.** It scores how the last test went; it does not predict the next one.



**"DEFENDED" IS YOUR
ENTRY TRIGGER.**

A bearish order block absorbed the buyers — price collapsed immediately after.

XTRADE SMC ORDERFLOW · BOOKMAP

A bearish OB absorbed the buyers and earned its Defended ▼ label; price collapsed immediately after — and the same flow read flagged Wall ▼ + Sweep ▼ at the lows.

A+ / B1 / B2 — Graded Setups, Not Trade Plans

■ The gate: structure bias

Every grade is gated by structure: **the most recent BOS / CHoCH must point in the setup's direction**. A picture-perfect retest running against the prevailing structure read is not graded at all — direction first, quality second.

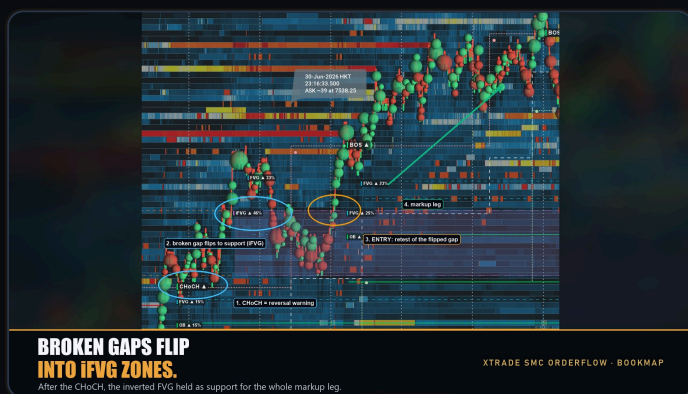
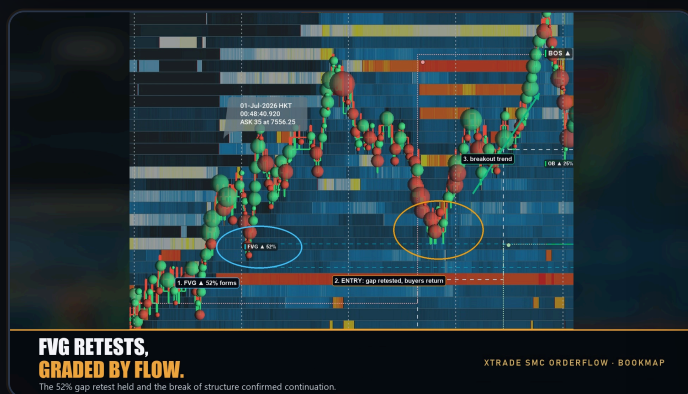
■ The three grades

When a gated setup qualifies, the grade says **which evidence combined inside one evidence window** (the order in which the pieces arrive does not matter):

Grade	Evidence required
A+	Confirmed grab + zone retest holds + Defended label — all three inside the same evidence window. The full stack: liquidity taken, zone proven, defense scored.
B1	Zone holds + Defended label , no grab. Continuation: the level proved itself without a liquidity event.
B2	Confirmed grab only , no zone endorsement. A scalp-grade read.

■ Evidence window & cooldown

Evidence expires: the default window is **15 bars**. After a grade prints, that direction cools down for **10 minutes** by default — with one exception: an **A+ formed by upgrading a live B-grade** bypasses the cooldown. And the standing disclaimer: grades imply **no entry, no stop, no target, no size** — A+ is a quality read of the evidence, not a win-rate claim.



Left: an FVG ▲ 52% retest held and the BOS confirmed continuation. Right: after the CHoCH, the broken gap flipped into an iFVG ▲ 46% and held as support for the whole markup leg — the retest of the flipped gap was the graded entry.

The Pressure Lines, And What MBO Adds

■ The sub-chart, line by line

Line	Meaning
Bid Δz	Bid-side depth behavior expressed as a deviation from its own recent baseline (a z-score). This is the continuous read behind the discrete Wall/Vacuum verdicts.
Ask Δz	The same read on the offer side.
Absorb bias	How much aggressive volume is being absorbed without moving price — effort without result, quantified.
Flow defense	The global, live defense gauge — your during-the-test companion while the per-zone Defended % is still accumulating silently.
Iceberg bias	Net direction of detected icebergs. MBO feeds only; sits at zero on aggregated feeds.

The Δz lines need about **30 seconds of warmup** after the add-on loads or after switching to live data — a baseline has to exist before a deviation from it means anything.

■ MBO — used for exactly one thing: icebergs

On an MBO feed (e.g. Rithmic), the add-on tracks orders individually, attributing executions to the resting passive order they hit. An iceberg is called when the cumulative executed size at one order reaches **the larger of icebergMinSize = 50 and 2.0x its peak displayed size** — size that kept coming after the visible part was done.

That detection feeds three places: the **IB label** on the chart, the `iceberg bias` sub-chart line, and the **iceberg component** of the Defended score.

■ No MBO? You lose one ingredient, not the meal

Everything else — Wall/Vacuum verdicts, Defended %, all structure — runs on **aggregated depth + trades**. On a non-MBO feed the whole product works; the iceberg component simply reads zero. On an MBO feed you additionally get iceberg detection. Iceberg tracking has its own on/off switch, so MBO users can disable it entirely if they don't want it.

■ Structure & grab confirmation

Setting	Default	Meaning
Bar period, seconds	60	All structure (OB / FVG / BOS / EQH) on internal 1-minute bars — chart-period independent.
Pivot N	—	Bars each side to confirm a swing pivot (drives structure bias).
EQ tolerance	—	How close two highs/lows may be and still form a pool.
Pool tracking cap	—	Upper bound on tracked liquidity pools.
Grab confirm bars / mult	—	Post-sweep window and required delta-flip magnitude; overshoot beyond grab breakout ticks = true breakout.

■ Verdicts, defense, setups & icebergs

Setting	Default	Meaning
Approach band, ticks	6 (2–30)	Distance from a tracked pool that arms the verdict — your lead time before the touch. Rearms after a 2×-band retreat (fixed).
Vacuum z	1.5	Baseline deviation (z) required for a Wall/Vacuum verdict.
Defense threshold	0.2	Minimum defense read for a Defended label to post.
Setup TTL, bars	15	Window in which grab / hold / Defended combine into a grade.
Setup cooldown	10 min	Per-direction pause after a grade; an A+ upgraded from a B bypasses it.
Iceberg tracking / min size	On / 50	Master switch + icebergMinSize; a call also needs $\geq 2.0\times$ peak displayed size. Off = no IB, no bias line, no iceberg component in Defended.

■ Alerts

Setting	Default	Meaning
Alerts enabled	On	Master switch. Verdicts, Defended, Grabs and grades share one declaration — categories can't be armed individually.
Alert sound / popup	On / On	880 Hz one-shot beep per event, plus popup; respects Bookmap's alert permission dialog.

■ Display — per-layer checkboxes

Every layer has its own **visibility checkbox**; hiding stops the drawing only — the engine keeps computing (Defended math does not depend on the OB zone being visible).

BOS / CHoCH Swing dots Grab Defended Wall / Vacuum IB labels Zone name labels Setup grading labels

Exception: **Setup grading labels** switches the grading engine itself off, not just the drawing. Minimal view: Wall/Vacuum + Defended + EQH/EQL lines only.

Data Feeds, Replay Fidelity, Honest Answers

■ Replay & backfill — what runs where

In replay, Wall / Vacuum / Defended run on the replayed depth and tape — a replay feeds realtime events, so the flow engine works. Iceberg detection depends on whether the recording carries order-level (MBO) data: **.bmf replays do not, so icebergs stay dark there.** The **' +history' variant does not backfill the flow engine over pre-attach history.**

Bar-level structure — OB / FVG / iFVG, BOS / CHoCH, EQH / EQL, Sweep / Grab — reproduces fully either way; all decisions run on market time, no wall-clock in the decision path. **Alerts do not fire during historical backfill (the ' +history' variant); they do fire in replay.**

■ FAQ

Question	Answer
How early is a Wall/Vacuum verdict?	Before the touch: it fires while price is inside the approach band (default 6 ticks) around the tracked pool.
Can a plotted verdict change or disappear?	No — permanent event markers. A new approach (after a 2×-band retreat) earns its own verdict, direction may differ; the old one stays.
Is Defended % live during the test?	No — a confirmation score posted once after an OB or iFVG zone holds and price leaves in its direction (≥5 samples, cooldown passed). Live read during a test: the Flow defense line.
Does replay reproduce Wall / Vacuum / Defended?	Yes — replay feeds realtime events from the recorded depth and tape. Icebergs stay dark in .bmf (no order-level data); ' +history' doesn't backfill the flow engine.
Why didn't a grade print at that obvious retest?	The usual three: latest BOS/CHoCH points the other way (structure bias), evidence past its window (default 15 bars), or direction in cooldown (default 10 min).
Does it need an MBO feed?	No. Everything except iceberg detection runs on aggregated depth + trades; MBO adds icebergs on top.
Is there a programmatic export / API?	No. A diagnostic CSV exists (off by default) for support; it is not an API and not for automation.
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

- **The ' +history' variant backfills structure only** — the flow engine (verdicts, Defended, icebergs, Δz) starts at attach.
- **The verdict reads stacking / pulling near the best bid/ask**, not the size resting at the level itself.
- **Δz lines need ~30 seconds of warmup** after load or after switching to live data.
- **Defended ignores thin tests** (<5 samples or inside the cooldown) — no label, and that silence is not a zero.