



MoTrade SystemsTM
CLARITY, NOT CERTAINTY.

MoTrade - Regime Lab (Free)

MoTrade Risk Framework

User Manual (EN)

What it is: a context panel for the volatility regime and the daily room that regime usually gives you. **What it is not:** a signal generator — no entries, exits, targets or predictions.

Clarity, not certainty. · © 2026 MoTradeSystems

1 · Quick start

Regime Lab answers two questions and refuses the third. Is today calm, elevated or stressed? And measured against the range this day has already travelled, how much further can this instrument reach before the day is a typical one — and before it is a rough one? Where price goes next is the question it does not answer.

How to start: add the indicator to a chart of the instrument you actually trade — the range statistics are measured on that instrument, so a proxy chart gives you another instrument's numbers. Read the panel top-down: **VOL REGIME** first (the environment), then **Typical day** and **Used so far today** (how much of the usual swing is already spent), then **Room left**. The band on the chart is the same information drawn as distance.

What it is: a context panel for the volatility regime and the daily room that regime usually gives you. **What it is not:** a signal generator — no entries, exits, targets or predictions.

Read this before you read the chart

The bands are distance, not price levels. The green lines and the shaded area look like support and resistance, and they are not. They mark how far the day could still travel before its range matches a typical day for this regime — a measurement of *room*, drawn in the only place a chart can draw it: on the price axis. Price reaching the upper edge does not mean price stops there, and it is not a level anyone else is watching. It means the day has covered the distance a typical day covers. Nothing about the next tick follows from that.

Each edge is also **one-sided by construction**: the upper edge is computed as if the day's low were already in, the lower edge as if the day's high were. Both edges cannot be right at once. Once the range is satisfied, the edge rests on the actual extreme instead of projecting further.

The three words

- **Regime** — how hostile the environment is, taken from VIX (or from a linked Macro Sentiment plot), not from this instrument's own price.
- **Typical day** — the *median* daily range of past days that sat in the same regime. Half of those days were narrower, half were wider.
- **Rough day** — the 90th percentile of the same set: one day in ten was this wide or wider. Not a maximum, and not a limit.

2 · Dashboard values

Every panel row, exactly as labelled in the code. The panel has one mode: it is either shown in full or hidden entirely (*Show dashboard?*). Rows that cannot be computed print their own reason rather than a number.

Value (exact label)	What it shows	How to read it / states
☉ MoTrade - Regime Lab · FREE	Panel header. To its right: ☉ MoTradeSystems · context, not signals.	Heading only. The right-hand half is a standing reminder, not a value.
VOL REGIME	The environment for the current day, held fixed once the day opens.	CALM, ELEVATED, STRESSED or NO DATA . The cell is colour-filled to match. The state is latched at the day's open and does not flicker intraday — the same day is always classified the same way.
TODAY'S ROOM	Column heading for the three rows beneath it.	The right-hand cell reads points % — each row below shows the same quantity twice: in points, then as a percentage of price.
Typical day	The median daily range of past days in the current regime, converted into the points you actually trade.	Reads <points> <percent> . If the current regime has fewer than 30 observed days the cell reads not enough data (n = <count>) instead of a number — a deliberate refusal, not an error.
Rough day (1 in 10)	The 90th percentile of the same set: one day in ten covered this much or more.	Same format and the same 30-day refusal rule. Read it as "a bad day is about this wide", never as a ceiling.
Used so far today	How much range today has already covered, against the typical day for this regime.	Reads <points> (<percent>%) <gauge> , where the gauge is a ten-block bar. Above 100% the figure switches to the regime colour: the day has already covered more than a typical day. That is a statement about the past, not a forecast of a reversal.
Room left	The distance from the current price to each edge of the typical-day band.	Reads ▲ <points> or ▼ <points> . Once the typical range is spent it reads typical range complete ; with no data, — . Both numbers are shown because the band is one-sided in each direction (see section 1).
BY REGIME	Column heading for the three regime rows beneath it.	The right-hand cell reads typical / rough · n .

●/○ CALM	The typical and rough range for calm days, plus how many such days were observed.	Reads <typical> / <rough> · n <count> , or not enough data (n=<count>) below 30 days. The bullet is filled (●) for the regime the current day is in and hollow (○) otherwise.
●/○ ELEVATED	The same figures for elevated days.	Same format and same 30-day rule.
●/○ STRESSED	The same figures for stressed days.	Same format and same 30-day rule. This row is the one most often short of data — stressed days are rare by definition.
Stressed days run	How much wider a stressed day is than a calm one, as a ratio of the two medians.	Reads <factor>x wider . Shown only when both the calm and the stressed sample have at least 30 days; otherwise not enough data .
Room to operate	The one-line consequence of the current regime, in plain words.	wide room · normal conditions (calm) / less room · widen stops or size down (elevated) / least room · survival before opportunity (stressed) / source unavailable . This is guidance about size and stop distance , never about direction.
Source (confirmed bars)	Which feed the regime was read from, and its last confirmed value.	VIX <value> for the built-in reading, MS-link Σ <value> when an external Macro Sentiment plot is linked, or no feed . "Confirmed bars" means the value comes from a closed bar — it does not repaint.
Regime = VIX · Range = this instrument · n from <count> calm days	Footer: a standing reminder that two different sources are combined.	The right-hand cell reads Clarity, not certainty . The regime comes from the volatility index; the ranges come from the chart you are on.

3 · Chart values

Everything the indicator draws. All of it is the same measurement as the panel, expressed as distance from the day's open. None of it is a level in the support/resistance sense — see the box in section 1.

On-chart element (exact name)	What it represents	How to read it
Room inner up / Room inner down (+ "glow outer", "glow mid")	The edge of the typical day: the day's open plus (or minus) the median range for this regime. Each edge is drawn three times — a thin solid line with two wider, more transparent copies behind it, which is what produces the glow.	The distance from price to this line is the "Room left" figure in the panel. Reaching it means the day has covered a typical range, and nothing more than that.
Room outer up / Room outer down	The edge of the rough day (1-in-10), drawn as circles rather than a solid line.	The dotted style is deliberate: this edge is rarer and less certain than the inner one. Days do trade beyond it — one in ten of them, by construction.
Daily open (band anchor)	Today's daily open, drawn as circles. This is the price everything else is measured from.	Shown so the geometry is visible rather than implied. If this line is far from current price, the band is far from symmetric around price — that is expected, not a fault.
Typical swing	The shaded fill between the two inner edges.	The area a typical day for this regime tends to cover. Its width carries the meaning; its position simply follows the anchor.
Rough swing above / Rough swing below	The fainter fills between each inner edge and the corresponding outer edge.	The extra room a rough day adds. Fainter on purpose — it is the tail, not the norm.
Regime background	A tint over the candles while the environment is ELEVATED or STRESSED.	CALM is left untinted on purpose: the normal state should not shout. Can be switched off if the tint makes candles harder to read.
rough day high · typical day high · today's open · typical day low · rough day low	Five labels to the right of the last bar, each printing the price at which that edge currently sits.	These are the only place the tool prints a price rather than a distance — and it is the price <i>of a distance</i> . When the band cannot be computed the labels are parked off chart rather than left showing a stale value.

Σ Regime Level	A hidden numeric output (0 = calm, 1 = elevated, 2 = stressed).	Not visible on the chart. It exists so other scripts or alerts can read the regime as a number. Nothing to look at.
Alerts: RL · Environment = CALM / ELEVATED / STRESSED	Three alert conditions on the regime state.	These fire on the raw regime reading, not on the latched daily state — so an alert can fire intraday while the panel still shows the state the day opened in. That is intentional: the alert is an early warning, the panel is the day's working assumption.

4 · Inputs & settings

All nine settings, with the exact title from the settings dialog. None of them is deliberately hidden from you, and none of them changes what the tool claims — only what it shows and how sensitive the regime split is.

Input (exact title)	What it does	Default	When to change
Dashboard Layout & Position			
Show dashboard?	Shows or hides the entire Regime Lab panel. With it off, the chart band and the background tint still work.	on	Turn off when you only want the band, or when recording a clean chart.
Position	Corner of the chart the panel sits in.	Top Right	Whenever the panel covers price. Purely cosmetic.
Text size	Panel text size: Small, Normal or Large.	Normal	Large for a shared screen or a screenshot; Small on a crowded layout.
Theme	Panel colours. Auto follows the TradingView chart theme (background brightness above 50% is treated as light); Dark and Light force a fixed palette.	Auto (follow chart)	Force one of the two if you switch chart themes often and want the panel to stay put.
Regime Source			
Sensitivity	The fixed VIX levels that split calm from elevated from stressed. Standard: calm below 20, stressed at 30 and above. Conservative: 17 / 25 — reacts earlier. Wide: 22 / 35 — extremes only.	Standard	These are practitioner conventions, not free parameters, and they are not tuned to any backtest. Change only if your own risk process already uses different thresholds. Note that changing this re-buckets the history, so the "n" counts move too.
Use external Σ-Sentiment source?	Chains the paid Macro Sentiment module: add it to the same chart, then pick its Σ -Sentiment plot in the source picker below. With this off, the built-in VIX reading is used.	off	Only if you own and have loaded Macro Sentiment. The range distribution stays VIX-bucketed either way — this switch changes the <i>state</i> , not the statistics.

External Σ-Sentiment (link MS plot)	The source picker for the switch above. Read as a stress axis rather than a direction: above -0.20 counts as calm, -0.20 down to -0.60 as elevated, at or below -0.60 as stressed.	close	Set this immediately after enabling the switch. Left at its default it points at the chart's close, which is not a sentiment reading and will classify nonsense.
Visuals			
Regime background	Tints the candle background while the environment is ELEVATED or STRESSED. CALM stays clear on purpose.	on	Turn off if the tint makes candles harder to read, or when publishing a screenshot.
Room band	Draws the typical and rough room still available, measured against the range the day has already travelled. Drawn only once the current regime has at least 30 observations.	on	Turn off for a clean chart. If the band never appears, the reason is almost always the 30-day minimum, not a setting — check the "n" figures in the panel.

5 · Reading it together

Context only. Nothing below is an entry, an exit or a target — it is how the regime and the room feed a sizing decision you make yourself.

The order the panel wants to be read in

First **VOL REGIME**, because it sets the scale of everything under it: a stop that is comfortable in a calm regime is a rounding error in a stressed one, and the *Stressed days run* row tells you by exactly what factor. Then **Used so far today** against **Typical day** — that ratio is the honest part of the panel, because it compares what has already happened with what usually happens. Then **Room left**, which is the same fact expressed as the distance still available.

What a spent range does and does not mean

When *Used so far today* passes 100%, the day has already covered a typical range. That says something about a **stop**: a stop sized as if a full day of range were still ahead is priced for a day that has already happened. It says **nothing** about direction. A completed range is not a reason to expect a reversal and not a reason to expect continuation — roughly one day in ten runs well past it, which is precisely what the rough-day figure counts.

When the panel refuses to answer

Below 30 observed days a regime row prints **not enough data** instead of a number, and the band is not drawn at all. This is the most useful thing the tool does: two or three stressed days are not a sample, and a median computed from them would look exactly as authoritative as one computed from three hundred. If the stressed row is empty, you are being told that this instrument has not yet shown you what a stressed day looks like — not that stressed days are narrow.

What it never tells you

Direction, entries, exits, targets, or what tomorrow will do. The regime decides how much size the environment can carry; the band describes distance; your own system decides the trade. The tool describes the past and the present, never the next bar.

6 · Limits & data caveats

The honest constraints. Read this section before you rely on a number in a sizing decision.

(a) Two instruments in one panel

The regime is read from VIX (or from a linked Macro Sentiment plot). The ranges are measured on the chart you are on. That combination is intentional — VIX is the broad volatility environment, and your instrument's own range is what you actually trade — but it means the panel is only meaningful for instruments whose volatility genuinely tracks the broad equity environment. On an instrument that does not, the regime label is still computed and still shown, and it will be less informative than it looks. The footer row states the split for exactly this reason.

(b) Three different price bases — and what that costs

The same percentage is converted into points against three different prices, and the resulting figures do not match to the point:

- the **history** is measured as each day's range divided by the **previous day's close**;
- the panel's **Typical day** points figure converts that percentage against the **running close**;
- the **drawn band** converts it against **today's open**.

The band uses the daily open deliberately: against the running close its width would breathe with every tick for a reason that has nothing to do with the range being travelled. The consequence is that the points figure in the panel and the width of the band on the chart can differ by a few points on a day where price has moved away from the open — on a day where price sits about 430 points off the open, roughly seven points on a 480-point typical range. Neither figure is wrong; they answer slightly different questions. Use the panel figure for a size calculation and the band for a visual read, and do not expect the two to agree to the tick.

(c) The band is one-sided, and both edges cannot hold

The upper edge is computed as if the day's low were already in place; the lower edge as if the day's high were. At most one of those assumptions can be true. Once the day's range already exceeds the typical range, the edge stops projecting and rests on the actual extreme. Read the two edges as two separate one-sided statements, never as a channel price is expected to stay inside.

(d) Median and 90th percentile, not maximum

"Typical" is the median: half of the observed days in that regime were wider. "Rough" is the 90th percentile: one day in ten was that wide or wider, and there is no upper bound in the data. Nothing in the tool marks a worst case, because the sample does not contain one.

(e) The regime is latched at the open

The state shown in the panel is fixed when the day opens and does not change intraday, so the same day is always classified the same way and the statistics stay consistent. The alert

conditions deliberately do the opposite and fire on the live reading. If an alert says STRESSED while the panel still says ELEVATED, both are correct: the environment has changed, and today is still being counted as the day it opened as.

(f) Confirmed bars only

The regime source is read from closed bars, which is why the panel labels it "confirmed bars". The tool does not repaint its state. The *Used so far today* row does update live, because it describes the day in progress.

(g) History depth

The statistics are built from the daily history the chart actually loads. A short history means small "n" counts and, below 30 days in a regime, no figures at all for that regime. Loading more history changes the numbers — that is the sample growing, not the tool being unstable.

(h) What the free version leaves out

The regime split here uses fixed, conventional VIX levels. The adaptive percentile method — which asks what counts as calm *for this period* rather than against a fixed number — lives in the paid Macro Sentiment module and can be linked in via the external source input. Everything documented in this manual works without it.

One sentence to take away: the regime sets your size, the room tells you how much of it is still worth putting to work, and neither of them knows where price is going.