



INDICATOR GUIDE

Key Levels

The levels that matter, in one place. Key Levels draws the POC, value area, VWAP, high, low and open of the day, week and month - current and previous - plus four trading sessions, as short lines beside price with a clear label. One tool instead of five, and nothing drawn across your candles.

The idea

1 . The whole picture

POC / VA / VWAP / H / L / O

Every level that matters for a period, as short lines beside price - not across your candles.

2 . Day, week, month

current and previous

Six period slots from server-side profiles: the levels are right even with a day of history loaded.

3 . Sessions too

Asia, London, New York

Four session windows, latest and previous run each: live while the session runs, frozen at the close.

Period levels come from the same profiles as the native volume profile, so the numbers match it exactly.

What it shows on your chart

Period slots	D, D(1), W, W(1), M, M(1) - current and previous day, week and month. Each slot on or off, with its own colour and offset.
Session slots	AS, LO, NYAM, NYPM - latest run and previous run of each window. Live while the session runs, frozen at the close, shifted to the previous slot at the next open. Intraday charts only.
Six level types	POC, value area (VAH and VAL), VWAP, high, low, open - a toggle per slot for each.
Labels	Name plus price at the line end, for example D POC 29075.00 or AS(1) H 29171.25. No number = current, (1) = one back. Labels stack away from their line.
Staircase	Each slot ends at its own distance from the price axis (day at the axis, week one block out, month two), so you read the blocks at a glance.
Merge	Two levels on the exact same price share one line and one label; the higher timeframe leads.
Value-area band	Optional translucent band between VAH and VAL per slot.



Key Levels on a chart - day, week and session levels in their own blocks beside price, labels stepping out of each other and every line.

Settings overview

Everything is optional and colour-adjustable. Here's what each group controls.

Line types	What it does
POC / Value area / VWAP / High / Low / Open	For each level type: line style, width and an optional extra length adjust (a second staircase inside a slot, off by default).

General - lines and labels	What it does
Line length / Full width	Fixed on-screen length of the lines (stays the same when you zoom), or across the whole chart.
Merge levels on the same price	One line and one label when two levels land on the exact same price.
Show labels / Price in label	The name at the line end, with or without the exact price.
Label above/below line	Where the label text sits. Labels stack away from their line, so they never cross it.
Font size	Text size of the labels.
Shade value-area band	Translucent VAH-to-VAL band per slot, with its opacity.
General - data and sessions	What it does
Show warnings	On-chart notices when a VWAP or session cannot be built from the loaded history or footprint data.
Time offset (hours)	Shift candle time by whole hours before matching the session windows, so the windows land on the right candles for your chart clock and timezone.
Max scan bars	How far back to look for session runs and period VWAPs.
Period slots (D, D(1), W, W(1), M, M(1))	What it does
Enabled / Name	Turn the slot on and set the short name used in labels.
Color / Value area color	One colour for POC, VWAP, high, low and open; a second one for the value area.
Offset from axis	How far left of the price axis this slot ends. Ships as blocks: day at the axis, week 100px out, month 200px.
POC, Value area, VWAP, High, Low, Open	One toggle each. Default look: D POC / VA / VWAP / Open, D(1) VWAP / H / L, W POC / VA / VWAP, W(1) VWAP / H / L. Month off.

Session slots (AS, LO, NYAM, NYPM, latest and previous)	What it does
Enabled / Name	Off by default. Turn a session on and it draws right away on intraday charts.
Window (HH:mm-HH:mm)	The session window, set on the latest slot; the previous slot uses the same window. Defaults: Asia 02:00-05:00, London 08:00-11:00, New York AM 14:30-17:00, New York PM 19:30-22:00. The times are matched against your chart clock, so check where they land on your candles: if they sit on the wrong hours, set Time offset (hours) in General to the difference, or simply type your own windows.
Color / Value area color / Offset	Same as the period slots. Sessions ship together in one block, left of the month block.
POC, Value area, VWAP, High, Low, Open	One toggle each; high and low on by default.

Getting it right

Sessions on intraday only	Session slots need the bars inside the window, so they draw on H1 and lower and hide silently on higher charts. Check the windows against your chart clock and use Time offset (hours) if they sit on the wrong candles.
Footprint data for VWAP and sessions	Period POC, value area, high, low and open come from the server. VWAP and every session level are built from the loaded chart bars and their footprint rows - load footprint data, and enough history, or a warning tells you what is missing.
Too many labels	Turn off the types you do not read, or give slots different offsets. Sessions share one block, so with all four on, give them different offsets or turn off the types you do not read.