

Volume Profile Order Flow PRO

Complete User Guide

Where volume actually traded, who was doing the trading, and the moment the two stop agreeing. A draggable anchored profile, a three-zone 3D histogram, a live order-flow engine and a divergence toolkit — in one indicator.

Draggable time range

3-zone 3D histogram

POC · VAH · VAL

VOBS strength engine

Per-bar delta

Absorption detection

Naked daily POC

8 EA buffers

Crystal AI Systems

MQL5 profile: mql5.com/en/users/jawadtrader22

Version 2.20 · 2026 edition

Support: product comments and MQL5 private messages

Contents

IF YOU ONLY HAVE TEN MINUTES

- Read **Chapter 3** — it decodes every line, colour and number on the chart.
- Read **Chapter 5** — volume divergence is the reason this product exists.
- Copy a preset from **Chapter 17** that matches how you trade, then stop changing settings.
- Everything else is reference. Come back to it when a question comes up.

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ABOUT THIS GUIDE

Every input in the indicator is documented here with its default, what it changes and which value suits which style of trading. Where a setting only matters in a particular mode, that is stated. Nothing in this guide promises a result — it explains a tool.

Introduction

A volume profile answers one question a price chart cannot: at which prices did the trading actually happen? This indicator answers that, then adds the layer most profile tools leave out — whether the participation behind a move is growing or dying.

What it draws

Five independent layers sit on the chart at once. Each one can be switched off, and each one answers a different question.

1 • Profile

A horizontal histogram pinned to the right edge. Row length is the volume traded at that price over the range you selected.

2 • Key levels

POC, VAH and VAL drawn across the chart. The fair-value band and the single busiest price.

3 • VOBS

A subwindow histogram measuring whether volume-weighted price is accelerating or fading against its own baseline.

4 • Delta

A signed number printed on each candle: how much of that bar's volume pushed up versus down, plus cumulative totals on the panel.

5 • Absorption

A marker where heavy volume produced almost no price movement — someone was filling into the move.

+ • Naked POC

Daily points of control that price has not returned to since. Untested magnets.

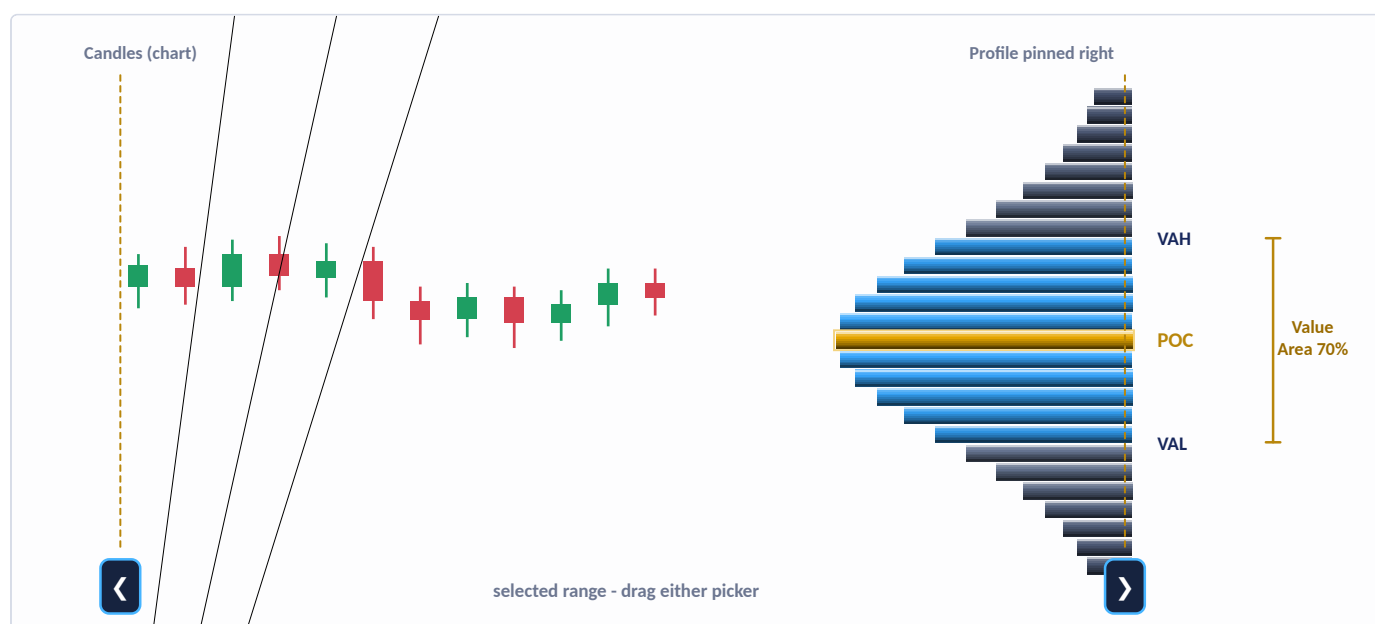


Figure 1.1 — The chart layout. The histogram is pinned to the right edge; the two chevron pickers at the bottom choose which bars feed it.

KEY POINT

The pickers decide **which bars** are measured. They never move the histogram itself — it always stays at the right edge, so your eye learns one place to look.

Who it suits

Trader	How this tool fits
Intraday / scalper	Value-area edges and the POC give precise intraday reference levels. Delta and absorption confirm whether a level is holding before you commit.
Swing trader	Anchor the profile to a whole swing leg, a week or an earnings gap. The POC of that leg becomes the level that decides continuation or failure.
Order-flow reader	VOBS, per-bar delta and absorption together give a participation read without a paid order-flow terminal.
EA developer	Eight buffers expose POC, VAH, VAL, the nearest naked POC and the full VOBS series to any Expert Advisor through <code>iCustom</code> .

What it is not

Being clear about this saves disappointment later.

- **It is not a signal generator.** There is no buy arrow and no trade entry. It shows where volume traded and how participation is behaving; the decision stays with you.
- **It is not an automated system.** It places no orders. It is an indicator, and the buffers exist so that *your* EA can read it.
- **It is not exchange order-flow data.** MetaTrader does not provide a true bid/ask trade tape for spot forex. Delta here is derived from where each bar closed within its own range, weighted by volume — a well-established proxy, not a matched-trade tape. On futures and stocks, where the broker supplies real volume, it is considerably more faithful.
- **It does not repaint closed bars.** A closed bar's delta, VOBS value and absorption marker are final. Only the forming bar updates, because only the forming bar can change.

What is new in version 2.20

Change	Why it matters
Draggable time range	Two chevron pickers replace the old fixed lookback. The profile recalculates live while you drag, so you can test a range in one motion.
Magnet on the left picker	Pins the range start to the leftmost visible bar. Scroll the chart and the profile follows — on by default.
Three-zone 3D histogram	POC, value area and tails now carry distinct colours, so structure is visible at a glance rather than read off.
Hourly sessions removed	Arbitrary H4/H8/H12 blocks are gone. Naked POCs are now anchored to daily profiles, which is what traders actually reference.
Absorption redesigned	Now an effort-versus-result test on volume and range, independent of the delta sign. The previous version's signal was mathematically entangled with candle colour.
Incremental engines	VOBS and the profile now recompute only what changed. Closed bars are never recalculated, which removed the bulk of the CPU load.
Level buffers added	POC, VAH, VAL and naked POC are now exposed to EAs. Earlier PRO builds published only the VOBS series.
Chart restored on removal	Grid, shift and chart mode are saved on attach and put back when you remove the indicator.
Divergence candle highlighting	A bar whose delta disagrees with its own direction is overlaid in a signal colour, so flow disagreements are visible without reading every number.
Range anchor modes	A new Fixed Bars mode profiles the last N bars and is completely immune to zoom and scroll. Visible Range remains the default. New in 2.20.

UPGRADING FROM 1.x

Input names changed, so saved `.set` files from earlier versions will not load cleanly. Start from a preset in Chapter 17 instead. VOBS buffer indices 0–3 are unchanged, so existing `iCustom` calls keep working.

Installation and first run

Installing from the MQL5 Market

1. In MetaTrader 5, open the **Toolbox** and select the **Market** tab.
2. Find the product in your **Purchased** list and press **Install**.
3. The indicator appears in the Navigator under **Indicators → Market**.
4. Drag it onto a chart, or double-click it.

The indicator opens a **separate subwindow** below the chart for the VOBS histogram, and draws the profile, levels and panel on the main chart at the same time. Both are one indicator; you attach it once.

Five-minute setup

These are the only settings worth touching on the first run. Everything else has a sensible default.

Setting	Set it to	Why
Volume Source	Auto	Uses real volume when your broker publishes it and falls back to tick volume when it does not. Leave it alone unless you have a reason.
Target Row Count	90	Resolution of the histogram. Raise for a wider timeframe, lower for a tight intraday range.
Max Profile Width	22%	How much of the chart the histogram may cover. Raise it if you want a bigger profile, lower it if candles feel crowded.
Colour Theme	Crystal	Gold POC on a blue value area. Two alternatives and a custom mode are available.
Shift Chart From Right Edge	On, 25%	Keeps candles from running underneath the histogram. This is the single most common first-run complaint when it is off.

Terminal permissions

The indicator needs no DLL imports, no WebRequest and no trading permission. If you want **push notifications** on your phone, set the MetaQuotes ID under **Tools → Options → Notifications** and enable notifications there; without that, push alerts silently do nothing.

HISTORY MATTERS

Volume profile is only as good as the bars behind it. On a fresh chart, scroll left a few times or press **Home** so MetaTrader downloads history before you judge the profile. With too little history the naked-POC tracker in particular will show fewer levels than it should.

Removing and resetting

To do this	Do this
Reset the range	Press the RESET button. The range returns to AUTO and re-anchors to the visible bars.
Hide the profile temporarily	Press PROFILE . Histogram and levels disappear; flow and panel stay.
Start completely fresh	Remove the indicator from the chart and re-attach it. This clears the saved UI state for that chart and restores your original chart properties.
Run two configurations at once	Attach it twice and give the second copy a different Object Name Prefix . Without that they will fight over object names.

What appears on the first run

With defaults, this is what you should see within a second of attaching the indicator.

Element	Where	Meaning
Histogram	Right edge of the chart	Volume traded at each price across the selected range.
Gold horizontal line	Across the whole chart	POC — the price with the most volume.
Two dotted blue lines	Across the whole chart	VAH and VAL, the edges of the value area.
Two chevrons < >	Bottom of the chart	The range pickers. Drag either one.
Small magnet chip	Above the left chevron	Pins the range start to the visible edge. On by default.
Blue panel	Top left	The dashboard.
Four buttons	Top right	RESET, PROFILE, FLOW, PANEL.
Numbers on candles	Above and below bars	Per-bar delta.
Subwindow histogram	Below the chart	VOBS strength.

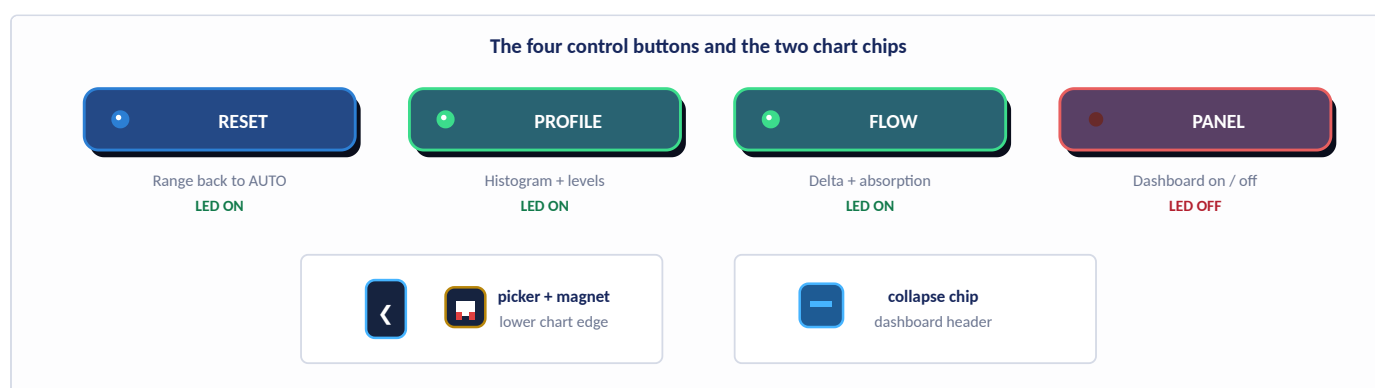


Figure 2.1 — The four control buttons and the two on-chart chips. Each button carries a status LED: lit means the layer is on.

The buttons

Button	LED colour	Effect
RESET	Blue when range is AUTO	Returns the range to AUTO and re-anchors it to the visible bars. The LED goes dark once you drag a picker, which is how you can tell at a glance that the range is frozen.
PROFILE	Green on / red off	Histogram, POC, VAH, VAL, naked POCs, pickers and magnet.
FLOW	Green on / red off	Per-bar delta numbers, absorption markers and the VOBS subwindow bars.
PANEL	Green on / red off	The dashboard.

TIP

Button states, the magnet and the dashboard's collapsed state are all saved per chart. Switch timeframe and they come back exactly as you left them. Only removing the indicator clears them.

NOTE

In the Strategy Tester the mouse engine is disabled, because the tester does not deliver mouse events reliably. The profile, levels, delta and VOBS all still draw in visual mode — you simply cannot drag the pickers there.

Reading the chart

Every colour on this indicator means something. Nothing is decorative. Learn these three zones and most of the chart reads itself.

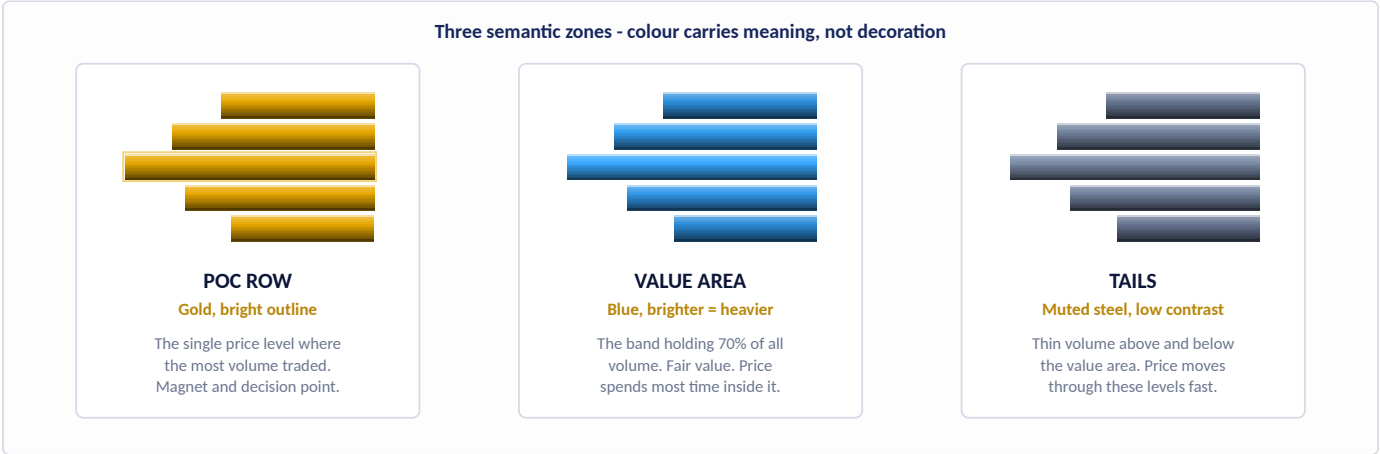


Figure 3.1 — The three semantic zones. Row brightness inside a zone encodes volume: the brighter the row, the more traded there.

The three zones

Zone	Colour (Crystal theme)	What it tells you
POC row	Gold, bright outline	The single price where the most volume changed hands. It acts as a magnet: price that leaves it tends to come back, and price that accepts away from it has made a decision.
Value area	Blue, brighter = heavier	The band containing 70% of the range's volume. This is agreed fair value. Its two edges, VAH and VAL, are the levels most worth watching.
Tails	Muted steel	Thin volume above and below the value area. Price tends to travel through these levels quickly because nobody defended them.

Reading row length and brightness

Two things vary per row and they say different things:

- **Length** is volume relative to the POC. The POC row is always full width; a row half as long had half the volume.
- **Brightness** is the same information encoded again, so that the shape is readable even where rows are short. A dark navy row in the value area is a thin level *inside* fair value — often where price accelerates when it passes back through.

Low-volume nodes

A conspicuously short row between two long ones is a low-volume node: a price the market rejected quickly. These matter more than their size suggests. Price returning to a low-volume node usually either slices straight through it or reverses sharply — it rarely consolidates there, because there was no agreement at that price to begin with.

KEY POINT

High-volume rows are where price **stalls**. Low-volume rows are where price **travels**. A trade that must run 40 points is far more likely to work if the path between entry and target is made of short rows.

Profile shape

The silhouette of the histogram summarises what the market was doing over the range. Four shapes cover nearly everything you will see.

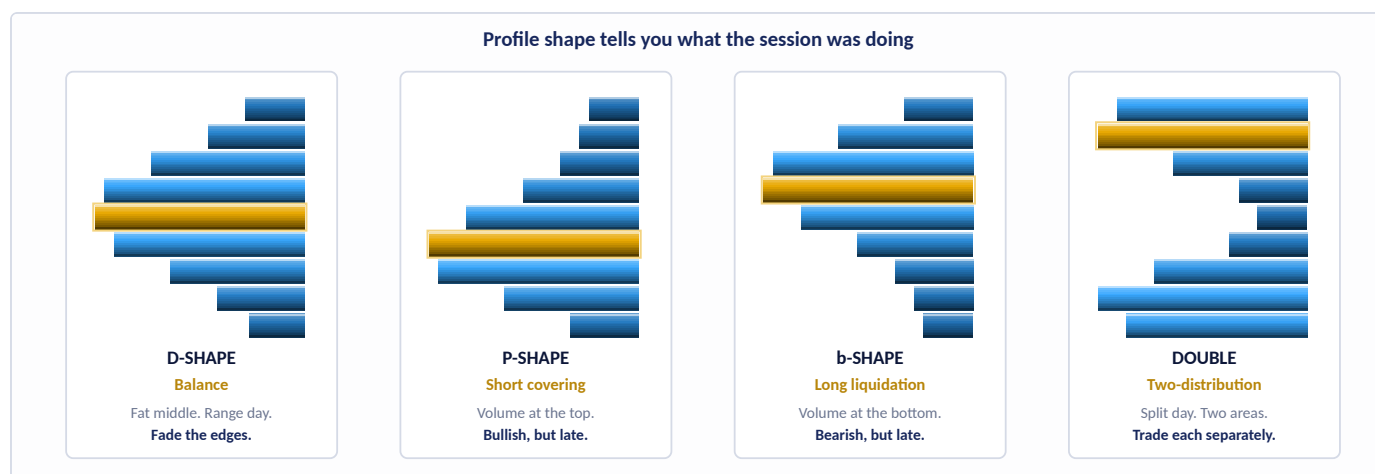


Figure 3.2 — Four profile shapes. Read the shape before reading any individual level; it sets the context for everything else.

Shape	What happened	How to trade around it
D-shape	Balanced two-sided auction. Most volume in the middle, thin tails.	Range conditions. Fade the value-area edges back toward the POC. Breakouts from a wide D are usually false unless flow confirms.
P-shape	Sharp move up, then acceptance at the top. Classic short covering.	Bullish, but late. The fat part of the P is support. If price falls back through it, the move was liquidation rather than real buying.
b-shape	Sharp move down, then acceptance at the bottom. Long liquidation.	Bearish, but late. The fat part is resistance. Selling the retest of that block is the higher-probability side.
Double distribution	Two separate high-volume areas with a thin gap between them.	Two auctions in one range. Treat each block as its own value area and expect fast movement across the gap in between.

Where price sits relative to value

The dashboard reports this as one word, and it is the single most useful line on the panel.

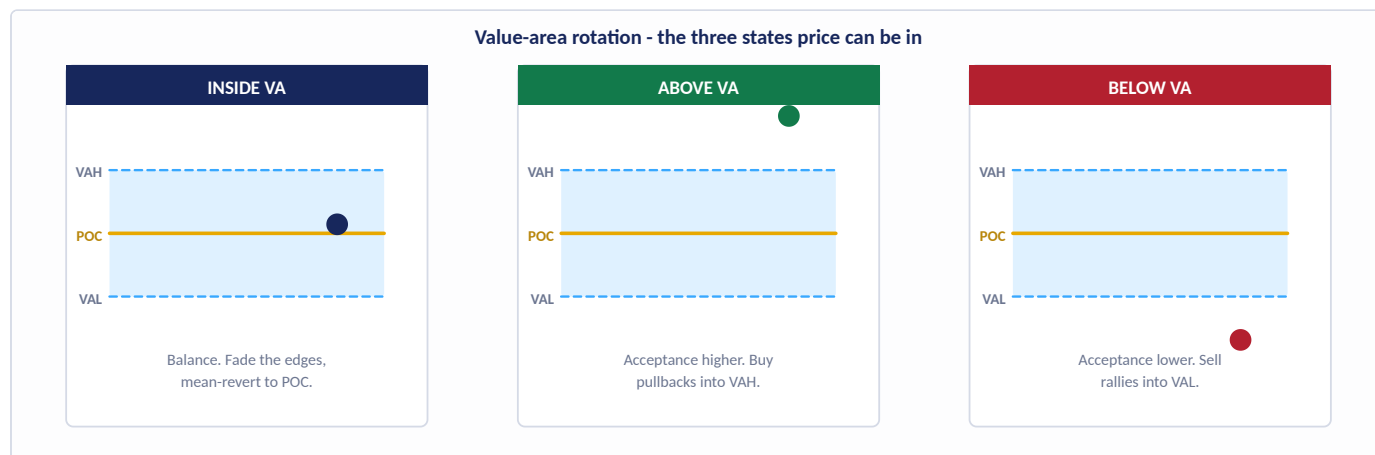


Figure 3.3 — The three states. The dashboard's PRICE row names the current one.

Panel says	Market condition	Default bias
INSIDE VA	Balance	Mean reversion. Fade VAH and VAL back toward the POC. Avoid breakout trades.
ABOVE VA	Acceptance higher	Buy pullbacks into VAH while it holds. A close back inside the value area cancels this.
BELOW VA	Acceptance lower	Sell rallies into VAL while it holds. A close back inside the value area cancels this.

NOTE

Acceptance means **closing** outside the value area, not merely touching it. A wick through VAH that closes back inside is a rejection, and is usually a trade in the opposite direction — see Playbook 1 in Chapter 16.

The range pickers

Two chevrons sit at the bottom of the chart. They decide which bars feed the profile. Everything else — POC, value area, the dashboard's delta totals — follows from where they sit.

Action	What happens
Hover a picker	It brightens. This is the only cursor feedback MT5 allows, so it is the confirmation that you are close enough to grab it.
Press and hold	Guide lines appear on both edges and a live info panel opens. Chart scrolling is disabled so the chart does not slide while you drag.
Drag	The range snaps to whole bars. POC, VAH, VAL and the total volume recalculate on every bar crossed, not when you let go.
Release	Guides and info panel vanish instantly. The range is now LOCKED — it will not follow new bars until you press RESET.
Picker scrolls off screen	It parks against the chart edge instead of disappearing, so you can always grab it back.

The magnet

A small horseshoe chip sits just above the left picker. It is **on by default**, and it exists only in **Visible Range** anchor mode — see Chapter 9.

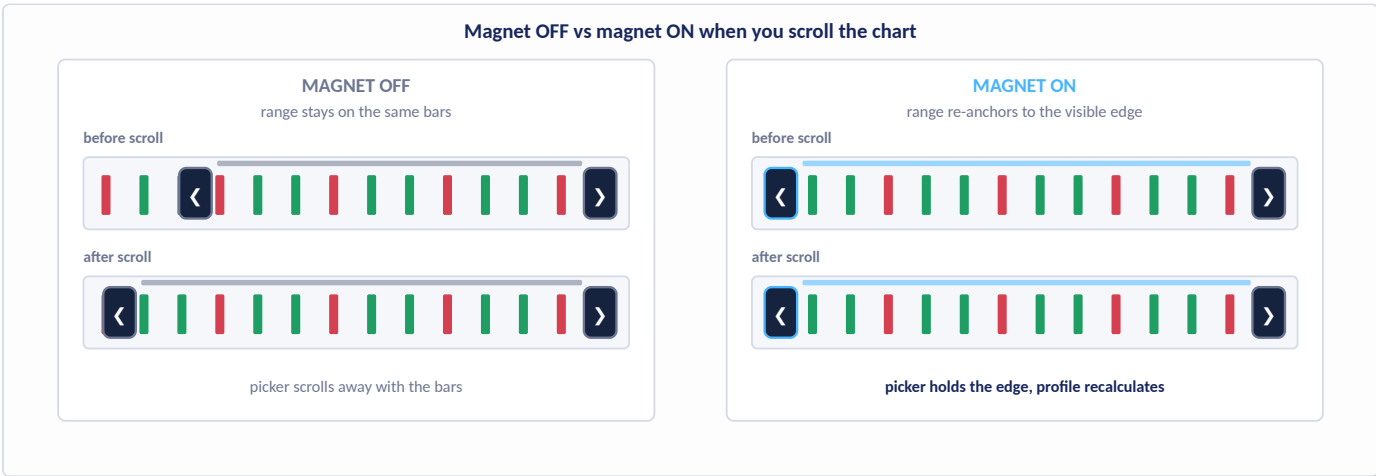


Figure 3.4 — With the magnet on, scrolling the chart re-anchors the range start to the leftmost visible bar and the profile recalculates as you scroll.

State	Appearance	Behaviour
On	Gold glow, red magnet tips	The range start sticks to the leftmost visible bar. Scroll or zoom and the profile follows — you are always profiling exactly what you can see.
Off	Dim grey	The range start stays on the bar you chose. Scroll away and it scrolls with the bars.

TIP

Grabbing the left picker by hand switches the magnet off automatically. That is deliberate: a manual drag should not spring back to the edge the moment you release it. Click the chip again to re-enable it.

IF THE POC MOVES WHEN YOU ZOOM

That is the magnet doing its job — it re-anchors the range to whatever is on screen, and zooming changes what is on screen. Switch the magnet off, or use **Fixed Bars** anchor mode, and the profile stops reacting to zoom entirely. Chapter 9 covers both.

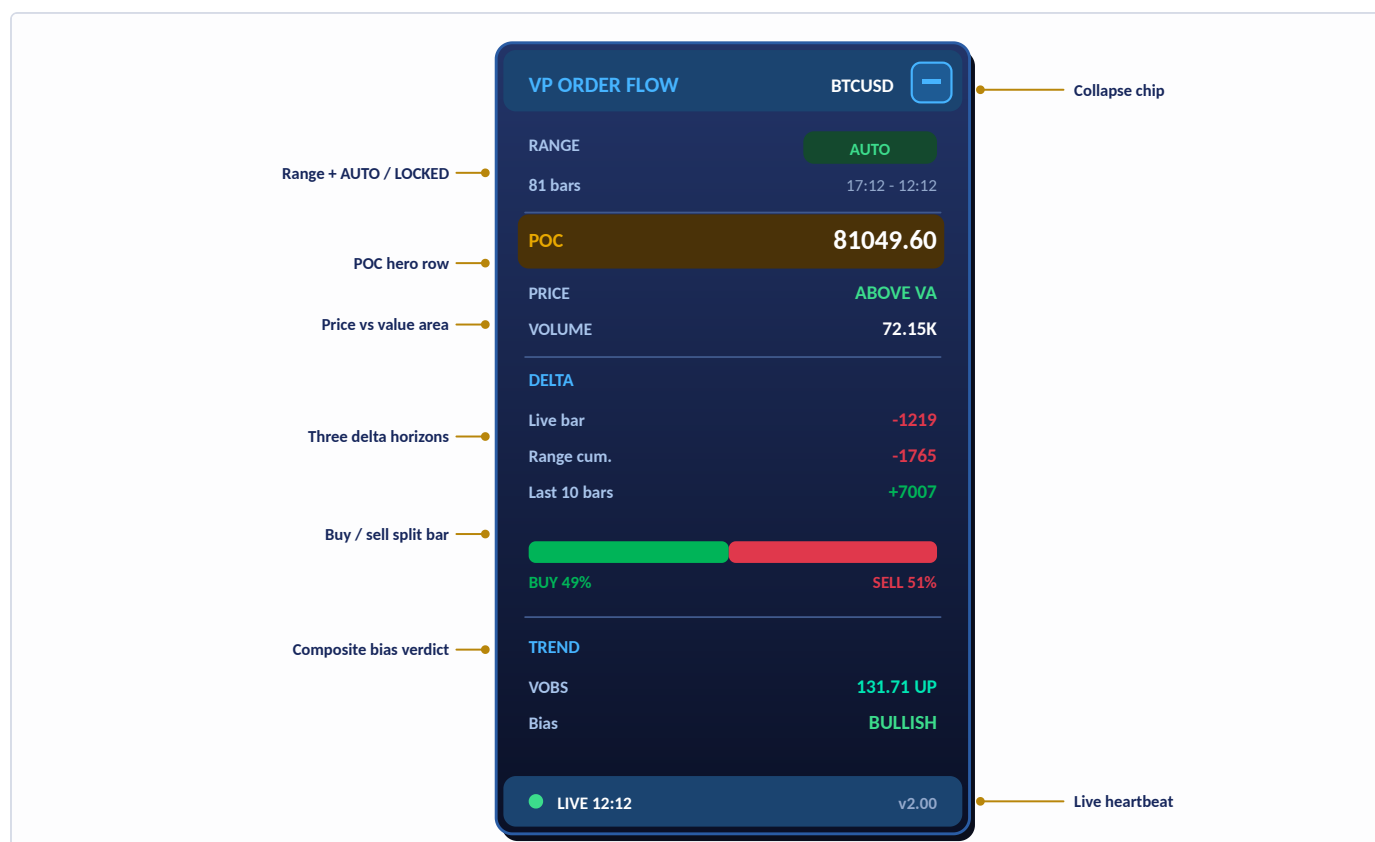
AUTO versus LOCKED

Mode	Panel chip	Right edge of the range
AUTO	Green • AUTO	Follows the newest bar. The profile grows as the session develops; the POC is a developing POC.
LOCKED	Amber • LOCKED	Frozen on the bar you dropped it on. New bars do not join the profile. Use this to keep a historical leg profiled while price moves on.

A timeframe change always returns the range to AUTO, because a bar count that made sense on M5 rarely makes sense on H1.

The dashboard

One panel, four sections. It updates live — the delta rows refresh several times a second on an active symbol, without redrawing the profile.



Row	What it shows
RANGE + chip	Bar count and time span of the selected range, plus the AUTO / LOCKED state.
POC	Point of control price, in the panel's largest type because it is the level you reference most.
PRICE	ABOVE VA, INSIDE VA or BELOW VA. Colour-coded green, blue, red.
VOLUME	Total volume inside the selected range, abbreviated with K and M.
Live bar	Delta of the currently forming candle. Changes tick by tick.
Range cum.	Cumulative delta across the whole selected range. The number that tells you who has controlled the range overall.
Last 10 bars	Short-horizon delta. Compare it with the cumulative figure to see whether recent flow has turned against the range.
Buy / sell bar	The same information as a proportion. A split near 50/50 is balance; a persistent 60/40 is one side in control.
VOBS	Current VOBS value and its direction.
Bias	Composite verdict — see below.

COLLAPSE IT WHEN YOU DO NOT NEED IT

The chip in the header shrinks the panel to a single slim bar showing only the POC. The collapsed state is saved per chart, so it stays that way through a timeframe change.

How Bias is decided

Bias is the panel's one-word verdict. It combines two readings that are measured independently: where price sits relative to the POC, and the sign of VOBS.

Price vs POC	VOBS sign	Bias	Reading
Above	Positive	BULLISH	Location and momentum agree. Trade with the trend.
Below	Negative	BEARISH	Location and momentum agree.
Above	Negative	MIXED	Price is high but participation is fading — a divergence warning.
Below	Positive	MIXED	Price is low but buying is building — the sellers may be exhausting.

MIXED IS THE INTERESTING ONE

MIXED is not a weak signal. It is the panel telling you that two independent layers disagree, which is exactly the condition Chapter 5 is built around. A panel that reads MIXED while price is making new highs is worth more of your attention than one that reads BULLISH.

Reading the panel in order

The rows are arranged in the order you should read them, top to bottom.

	Row	The question it answers
1	RANGE + chip	Am I looking at a live developing profile or a frozen historical one? If the chip says LOCKED, every level below is from a range you chose earlier.
2	POC	Where is the magnet? This is the level price is most likely to rotate back toward.
3	PRICE	Am I in balance or in acceptance? This decides whether to fade edges or trade breakouts.
4	Live bar / Range cum. / Last 10	Who is in control right now, and has that changed recently? The comparison between the last two is the fastest divergence check on the panel.
5	Buy / sell split	How lopsided is participation overall? A persistent 60/40 is one side genuinely in control.
6	VOBS + Bias	Does momentum agree with location, or is a divergence forming?

THE THIRTY-SECOND READ

PRICE tells you which playbook applies. Bias tells you whether to trust it. Those two rows alone will keep you out of most bad trades — fading a value-area edge while Bias agrees with the breakout is how profile traders lose money.

How the profile engine works

You do not need this chapter to use the indicator. You do need it to understand why your profile sometimes differs from another platform's.

Step 1 — the price grid

The engine builds a grid of price rows before it counts anything. The row height is derived from the symbol's tick size, doubled until the number of rows lands near your **Target Row Count**. Two consequences follow, and both are deliberate:

- **Rows sit on absolute prices**, not on the range. Widening the range by ten bars does not shift every row boundary, so the histogram does not reshuffle while you drag.
- **Rows are stable across ranges**. Two profiles on the same symbol and timeframe share the same grid, so their POCs are directly comparable.

Step 2 — distributing each bar's volume

Every bar in the range contributes its volume to the rows its high-low range touches, in proportion to how much of the bar sits in each row.

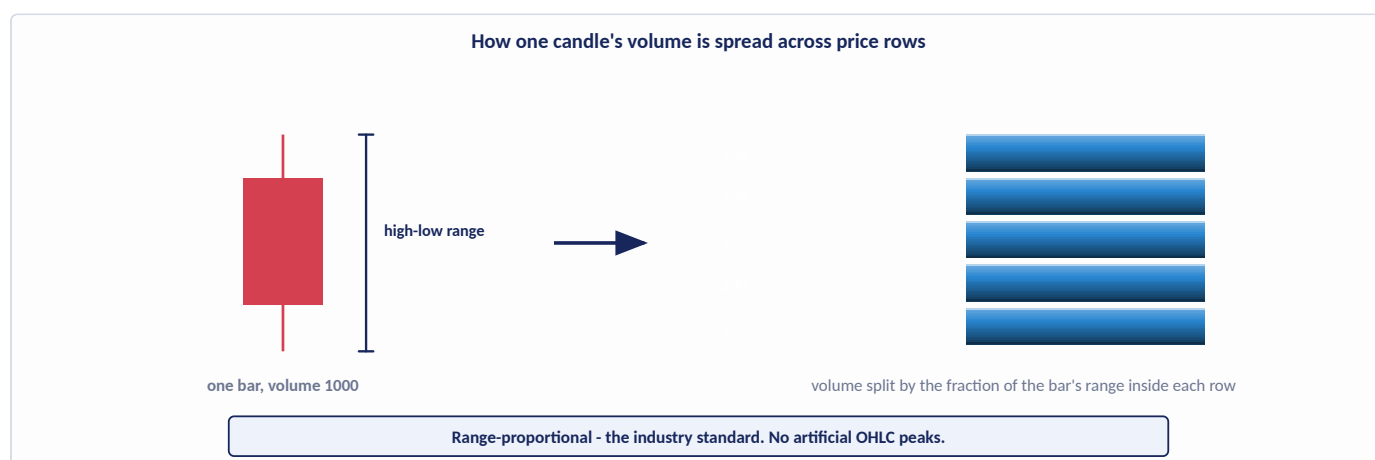


Figure 4.1 — Range-proportional distribution. A bar spanning five rows gives each row the share of volume matching the fraction of its range inside that row.

This is the industry-standard method. Some tools instead weight the open, high, low and close more heavily — that produces a prettier histogram but pushes the POC toward wherever candles happened to close, which is an artefact of the weighting rather than a fact about volume. This indicator does not do that.

WHY YOUR NUMBERS MAY DIFFER

Two platforms will report different POCs for the same range if they use a different distribution method, a different row count, or a different volume source. None of them is wrong; they are measuring with different rulers. What matters is that you use one ruler consistently.

Step 3 — finding the POC

The POC is simply the row holding the most volume. The price reported is the centre of that row, which is why the POC will not usually equal an exact candle high or low.

Step 4 — the value-area walk

Starting at the POC, the engine repeatedly compares the two rows above with the two rows below and absorbs whichever pair holds more volume, until the accumulated total reaches your **Value Area %** — 70% by default. The highest row reached becomes VAH, the lowest becomes VAL.

The two-row comparison is the standard Market Profile method rather than a single-row walk. A single-row walk is biased by one unusually heavy row and can produce a lopsided value area.

Volume divergence — the core edge

Price tells you where the market went. Volume tells you how much conviction it took to get there. When those two stop agreeing, you are looking at the most reliable warning a chart can give — and it appears before the reversal, not after it.

The idea in one paragraph

A healthy trend recruits participants. Each new high is made on comparable or greater participation, because new buyers keep arriving. When price grinds to a new high but the volume-weighted push behind it is smaller than the push that made the last high, the move is no longer recruiting — it is coasting. The buyers who were going to buy have bought. That gap between **what price did** and **what it cost to do it** is divergence.

3
independent flow layers

A/B/C
graded divergence classes

6
VOBS participation states

0
repainting on closed bars

Why this indicator can see it

Most tools give you one volume reading — a histogram at the bottom of the chart. One reading can only tell you "more" or "less". This indicator measures participation three separate ways, and they can be compared against each other:

Layer	Measures	The divergence it exposes
VOBS	Volume-weighted price momentum, fast baseline against slow baseline	Swing-level. Price makes a higher high, VOBS makes a lower high. The classic reversal warning, visible across dozens of bars.
Per-bar delta	How much of each bar's volume pushed up versus down	Bar-level. Price makes a lower low but the delta behind it shrinks. Sellers are still pressing but with far less behind them.
Absorption	Effort against result on a single bar	Point-level. Heavy volume, almost no range. Someone large is filling into the move rather than joining it.

A divergence confirmed on one layer is a note. Confirmed on two, it is a setup. Confirmed on all three at a profile level, it is the highest-quality signal this tool produces.

KEY POINT

Divergence is a **warning about the current move**, not a prediction of the next one. It says the trend has run out of fuel. Fuel running out can mean reversal — it can equally mean a long sideways drift. Always wait for the price confirmation described in this chapter.

Where divergence is worth acting on

- At the **edge of a value area**, where price is already stretched from fair value.
- In a **profile tail** — a thin low-volume area that price entered fast.
- At a **naked daily POC** that price has finally reached.
- After an extended run of same-direction bars, where late entrants are most exposed.

In the middle of a balanced value area, divergence means very little. Everything is diverging from everything in a range.

Class A divergence — the one that matters

This is the textbook case and the strongest of the three. Price makes a clearly higher high; the VOBS histogram makes a clearly lower high at the same swing.

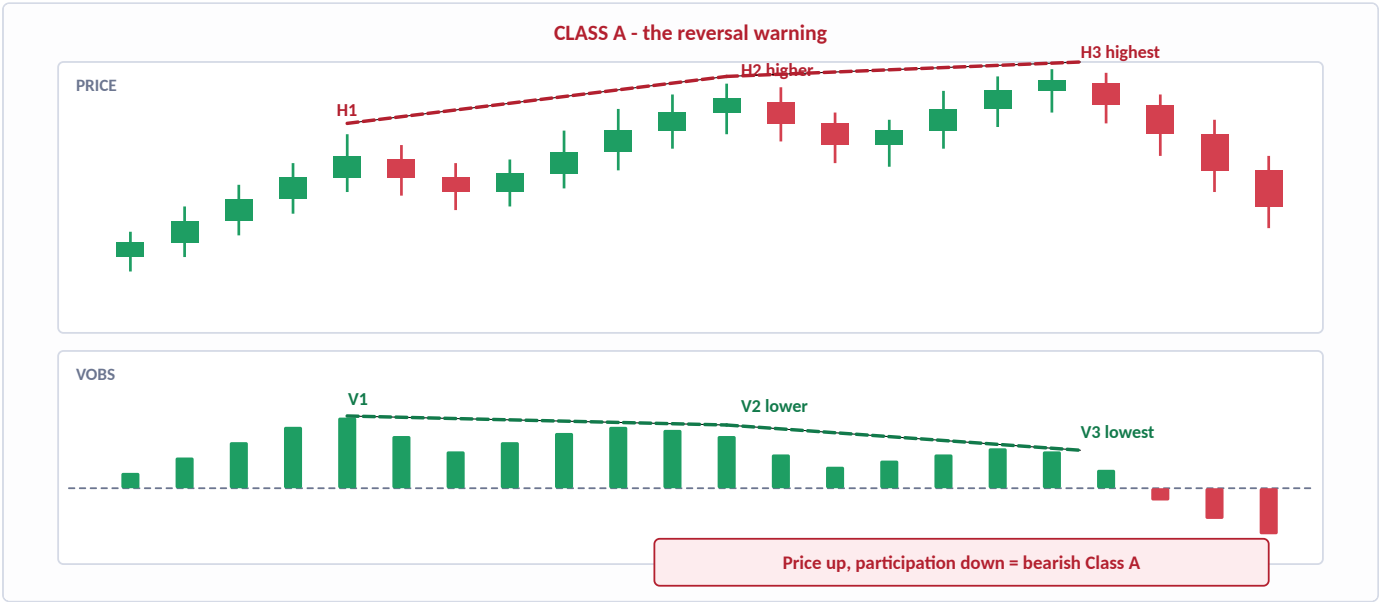


Figure 5.1 — Bearish Class A. Three successive price highs, each higher than the last. The VOBS peak behind each one is progressively smaller. The third push has almost nothing behind it.

Reading it step by step

Step	On the chart	What it means
1	Identify two or three swing highs in price that are clearly rising.	The trend is still technically intact. Nothing on the price chart says stop.
2	Drop a line across the matching VOBS peaks.	If that line slopes down while the price line slopes up, you have divergence.
3	Check how far apart the swings are.	Swings separated by five to forty bars are meaningful. Two adjacent bars are noise.
4	Check the location on the profile.	A Class A forming in a thin tail or above VAH is worth a trade. The same pattern mid value area is not.
5	Wait for price to confirm.	A close back below the prior swing low, or back inside the value area. Without this step the divergence can extend for a long time.

The bullish mirror

Everything above inverts. Price makes a lower low, VOBS makes a higher low: sellers are still pushing price down but with progressively less force behind each push. At a VAL or a naked POC below the market, this is one of the better long setups available.

Type	Price	VOBS
Bearish divergence	Higher high	Lower high — buying pressure fading into strength
Bullish divergence	Lower low	Higher low — selling pressure fading into weakness

WARNING

Divergence in a strong trending market can persist for a very long time and repeat three or four times before anything happens. This is the single most common way traders lose money with divergence: treating the first one as an entry. The confirmation step is not optional.

The three classes, ranked

Not all divergence is equal. Grading it stops you from trading the weak ones.

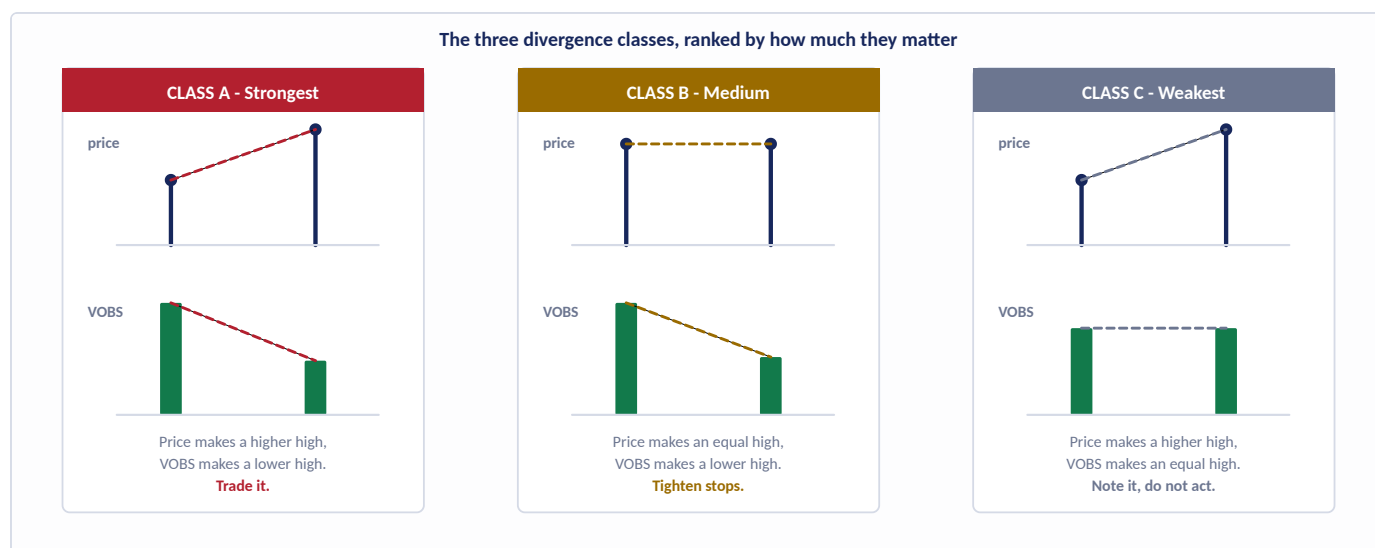


Figure 5.2 — Class A, B and C. Only Class A justifies a trade on its own merits; B tightens risk on an existing position; C is information only.

Class	Price	VOBS	What to do
A	Higher high (or lower low)	Lower high (or higher low)	Tradeable. Both readings disagree unambiguously. Take it at a profile level with price confirmation.
B	Equal high (double top)	Lower high	Manage risk. The second test of the same level attracted less participation. Tighten stops on an existing position; a fresh entry needs delta or absorption to agree.
C	Higher high	Equal high	Note only. Participation did not grow, but it did not shrink either. Treat it as a trend that has stopped accelerating, not one that is turning.

Confirming with the dashboard

You do not have to eyeball the VOBS peaks. The panel gives you two corroborating numbers.

Panel row	What confirms a bearish divergence
Bias	Flips from BULLISH to MIXED . Price is still above the POC but VOBS has turned negative.
Last 10 bars	Turns negative while Range cum. is still positive. Recent flow has reversed inside a range the buyers still nominally control.
Buy / sell split	Drifts from a buyer-dominant reading back toward 50/50 or below, while price is making new highs.

TIP

The **Last 10 bars** versus **Range cum.** comparison is the fastest divergence check on the whole panel. When the short-horizon figure has flipped sign against the cumulative one, something has changed in the last few bars that the price chart has not shown yet.

Divergence checklist

	Check
1	Are the two swings far enough apart to be real swings?
2	Is it Class A, or am I talking myself into a Class C?
3	Is price at a profile level — VAH, VAL, a tail, a naked POC?
4	Does per-bar delta agree, or is it still pushing the trend?
5	Has price confirmed by closing back through a structural level?
6	Do I know where the trade is wrong, and is that stop acceptable?

Delta divergence — the bar-by-bar version

VOBS divergence works across swings. Delta divergence works across a handful of bars, which makes it the faster of the two and the one scalpers rely on.

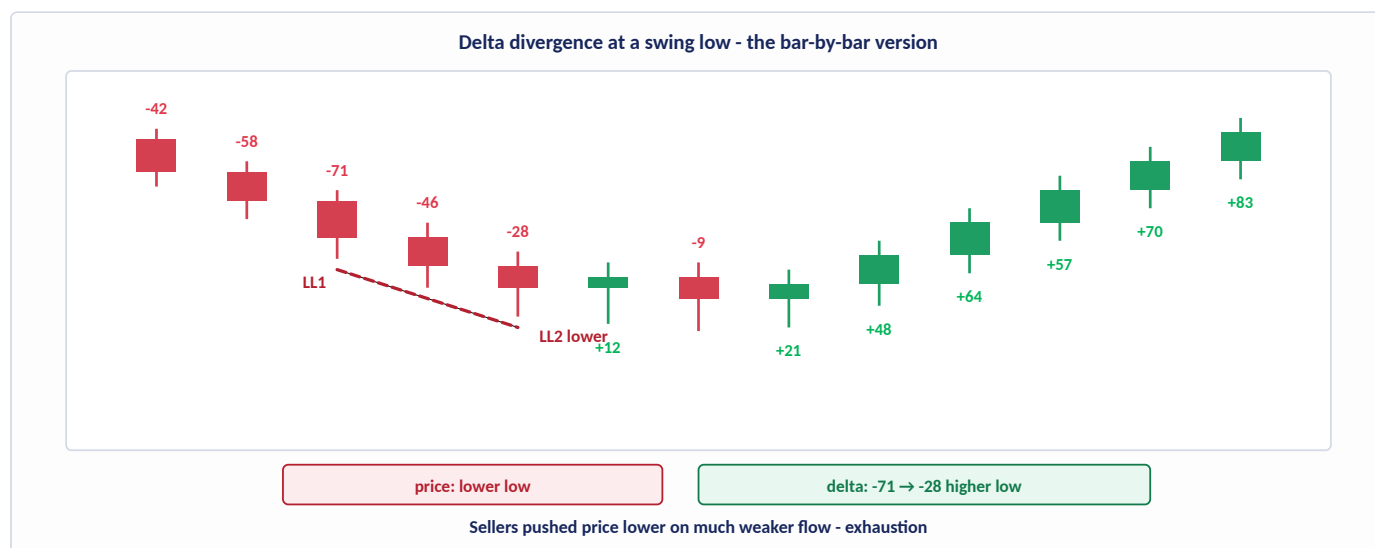


Figure 5.3 — Price makes a lower low; the delta printed on each bar shrinks from -71 to -28. Sellers achieved a lower price on much weaker flow.

The three delta readings and what each one is for

Reading	Where	Use it for
Per-bar number	On each candle	Spotting the exact bar where flow flipped. This is what you scan when price arrives at a level.
Last 10 bars	Dashboard	Short-horizon direction. Does recent flow support the move price is currently making?
Range cum.	Dashboard	Who has controlled the entire selected range. The anchor reading that the other two are compared against.

The four patterns worth knowing

Pattern	What you see	Interpretation
Shrinking delta into a new extreme	Price makes a new low, deltas go -70, -50, -30	Exhaustion. The move is being made by fewer and fewer participants.
Delta flip at a level	A run of negatives turns to a clear positive exactly at VAL	The level is being defended. The strongest single-bar confirmation the tool gives.
Large delta, no progress	+80 on a bar that closes where it opened	Absorption. Buying is being met. Expect an absorption marker alongside.
Delta and price both extending	Deltas growing in the direction of the move	No divergence. The trend is healthy — do not fade it.

A note on honesty

Delta here is derived from where each bar closed within its own range, scaled by that bar's volume. On spot forex, where MetaTrader publishes tick volume rather than traded contracts, this is a proxy: it is a good one, used widely, but it is not a matched bid/ask tape. On futures and stocks where your broker supplies real volume, set **Volume Source** to Auto and the same calculation becomes considerably more faithful.

WHAT THIS MEANS IN PRACTICE

Use delta comparatively, not absolutely. "This bar's delta is half the previous bar's" is a reliable statement. "This bar had exactly 1,219 more buyers" is not. Every pattern in the table above is comparative by design.

Divergence candles — the chart marks them for you

Scanning a hundred delta numbers for disagreements is work. The indicator does it for you: when a bar's delta points the opposite way to the bar itself, that candle is repainted in a signal colour.

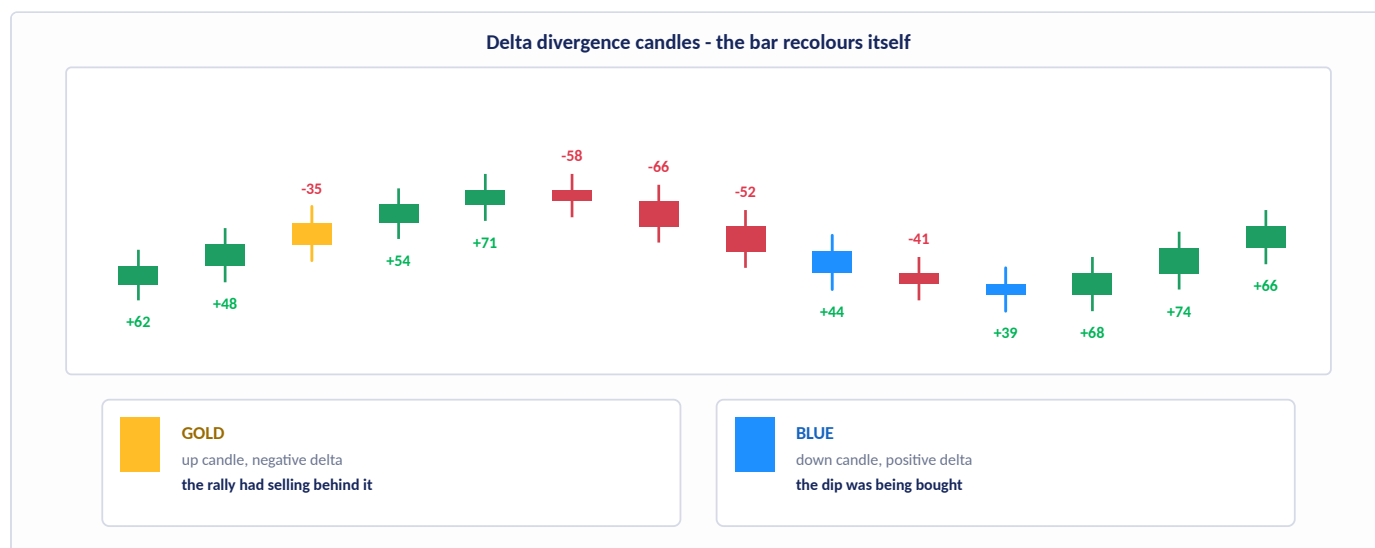


Figure 5.4 — Gold marks an up candle built on negative delta. Blue marks a down candle built on positive delta. Every other bar keeps its normal chart colour.

Colour	Condition	What it is telling you
 Gold	Bullish candle, negative delta	Price closed up, but the volume behind the bar leaned to the sell side. The rally was being sold into. Common at the top of an exhausted leg and at VAH.
 Blue	Bearish candle, positive delta	Price closed down, but the volume behind the bar leaned to the buy side. The dip was being bought. Common at the base of a flush and at VAL.

How to use them

What you see	Reading
One isolated coloured bar	Background noise. A single bar's delta can disagree by chance. Note it, nothing more.
Two or three clustered at a level	Significant. Repeated disagreement in the same place means someone is consistently taking the other side there.
A cluster at VAH, VAL or a naked POC	The strongest use of this feature. Location plus repeated flow disagreement is two independent witnesses from the confluence stack.
A cluster plus an absorption marker	Three witnesses. This is the condition Playbook 2 is built around.
Gold bars appearing during a strong uptrend	Early warning that the trend is being distributed into. Watch for VOBS to confirm with a lower high.

Why only closed bars are coloured

The forming bar's delta changes with every tick, and it frequently crosses zero several times before the bar closes. Colouring it live would make the chart flicker between gold and normal, which teaches you nothing and is visually exhausting. The colour appears the moment the bar closes and never changes afterwards.

STRENGTH FILTER

Min Delta Strength (default 25%) stops trivial disagreements from being coloured. A bar only qualifies if its delta is at least that percentage of the recent 14-bar average delta size. Raise it to 50–60% if your chart looks too busy; drop it toward zero to see every disagreement.

TIP

Body Thickness (default 5) sets how wide the highlight is. Match it to how far you normally zoom: 3–4 when you keep a lot of bars on screen, 6–7 when you work zoomed in. To see the plain chart for a moment, press **FLOW** — it hides the highlighting along with the delta numbers and absorption markers.

Absorption — divergence compressed into one bar

The two divergences above compare a series of bars. Absorption is the same disagreement happening inside a single bar: large volume arrives and price refuses to move.

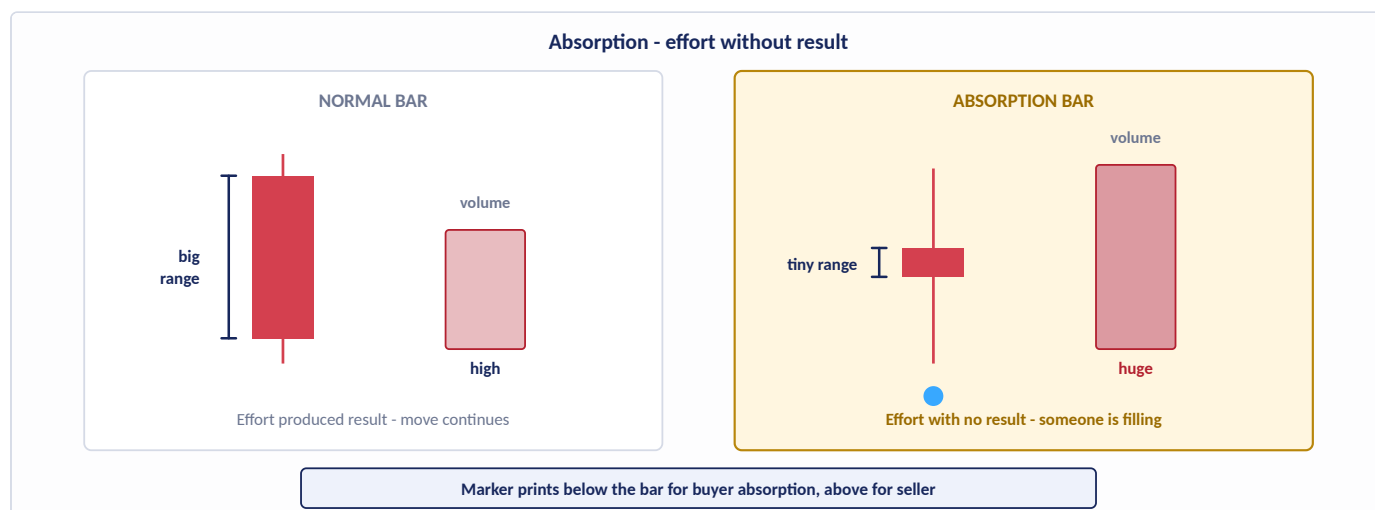


Figure 5.5 — Effort versus result. The left bar spent its volume and travelled. The right bar spent more and went nowhere — that volume was absorbed by a resting participant on the other side.

The test the indicator applies

A bar is flagged when all four conditions hold at once:

	Condition	Why it is required
1	Volume above about 1.8× the 14-bar average	There must be real effort. A quiet bar going nowhere is just a quiet bar.
2	Range below about 0.85× the 14-bar average	The effort must have produced no result. This is the heart of the test.
3	Close in the opposite half of the bar's own direction	A down candle closing in its upper half means sellers pushed and were pushed back.
4	At least five valid bars of history behind it	Prevents false flags at the start of a chart where averages are meaningless.

Reading the markers

Marker	Position	Meaning
■ Blue dot	Below the bar	Buyer absorption. A down bar met persistent buying. Support forming.
■ Gold dot	Above the bar	Seller absorption. An up bar met persistent selling. Resistance forming.

Why this test and not the obvious one

The intuitive test is "bearish candle with positive delta". That test is broken, and it is worth explaining why because many tools use it. With delta derived from close position, a bearish candle with positive delta simply means *the candle opened in its upper half* — the delta sign and the candle colour are two views of the same measurement, so the condition detects a geometric coincidence rather than absorption.

Effort versus result avoids that entirely. Volume and range are measured independently of each other and of candle colour, so when they disagree the disagreement is real information.

KEY POINT

A single absorption marker in open space is worth very little. An absorption marker **at a POC, a value-area edge or a naked POC** is one of the highest-quality signals in this indicator — it is direct evidence that someone is defending a level that the profile already told you mattered.

Stacking the evidence

Each layer is a separate witness. The method is simply to count how many of them say the same thing before you act.

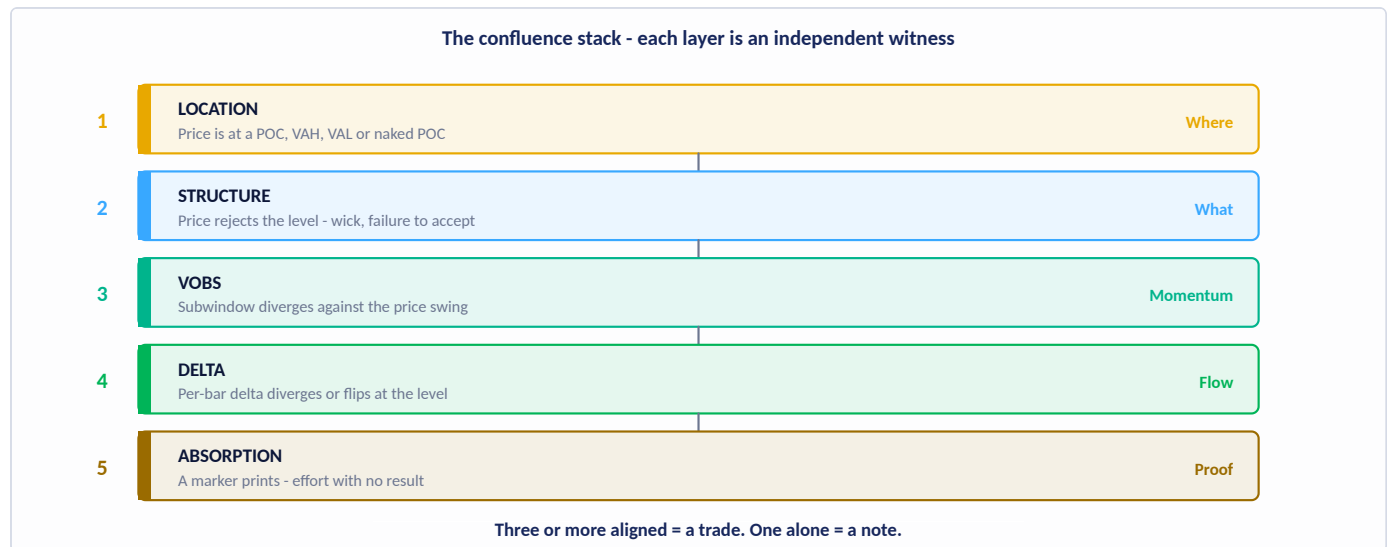


Figure 5.6 — The five-layer stack. Each layer is measured independently, which is what makes agreement between them meaningful.

Aligned	Grade	What to do with it
1	Observation	Note it and move on. One layer alone is noise more often than not.
2	Setup forming	Mark the level and set an alert. Do not enter yet.
3	Tradeable	Enter on price confirmation with a stop beyond the rejection.
4-5	High conviction	Full planned size. These are uncommon — a few per week on an intraday chart.

A worked example

Price has rallied for two hours and is now trading above VAH.

	Layer	Reading	Verdict
1	Location	Price is above VAH, in a thin tail	Yes
2	Structure	Two bars have wicked above and closed back inside	Yes
3	VOBS	Third price high, second-lowest VOBS peak — Class A	Yes
4	Delta	Last 10 bars has turned negative; Range cum. still positive	Yes
5	Absorption	A gold marker printed on the highest bar	Yes

Five of five. Entry on the close back inside the value area, stop above the highest wick, first target the POC. That is Playbook 2 in Chapter 16, and it is the trade this indicator was built to find.

WARNING

Resist the urge to count a layer twice. VOBS turning negative and Bias flipping to MIXED are the **same** observation reported in two places — that is one witness, not two. The independent layers are: location, price structure, VOBS, delta, absorption.

The VOBS subwindow

VOBS stands for Volume Order Balance Strength. It is the histogram in the subwindow below your chart, and it is the layer that makes swing-level divergence visible.

What it measures

For every bar, the engine computes the volume-weighted typical price over a short lookback and over a long lookback, then plots the difference:

- A **fast** window of 5 bars, weighted by each bar's volume.
- A **slow** window of 34 bars, weighted the same way.
- The bar is the fast reading minus the slow reading.

Because both readings are volume-weighted, a bar with heavy volume pulls its window harder than a quiet bar does. That is the whole point: VOBS rises when recent trading is happening at higher prices *and* with meaningful size behind it. Price drifting up on thin volume barely moves it.

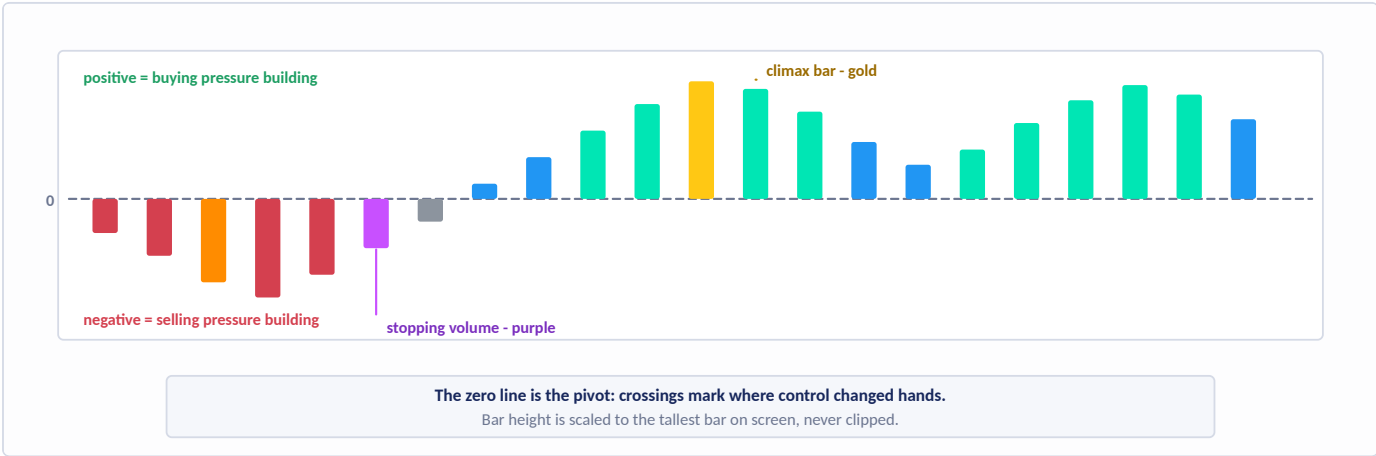


Figure 6.1 — The VOBS histogram. The zero line is the pivot: crossings mark where short-term volume-weighted price passed through its own longer-term baseline.

Reading it

What you see	Meaning
Bars above zero, growing	Buying pressure building. Recent trade is happening above the longer-term average and with size.
Bars above zero, shrinking	Still bullish, but decelerating. This is where divergence starts to form.
Zero-line cross	Control changed hands. Worth noting, but on its own it lags — the 34-bar baseline takes time to respond.
A tall isolated bar	A burst of concentrated volume at a price away from the average. Often the start or the end of a leg.
Bars hovering near zero	Balance. The market has no directional commitment. Range conditions — trade the value-area edges instead.

Scaling

The subwindow's vertical axis is rescaled from the tallest bar currently on screen plus 12% headroom, so a bar is never clipped at the top of the pane. A small hysteresis stops the axis twitching on every new bar — it only rescales when the change is meaningful.

NOTE

VOBS is a **relative** measure. Comparing today's value of 131 with yesterday's 84 tells you nothing useful, because both are scaled to whatever was on screen. What matters is the shape: are the peaks growing or shrinking relative to each other?

Smart bar colouring

With **Smart Bar Colouring** enabled, each VOBS bar is classified into one of six states based on its volume, its range and where it closed. The classification runs once when the bar closes and is never recalculated.

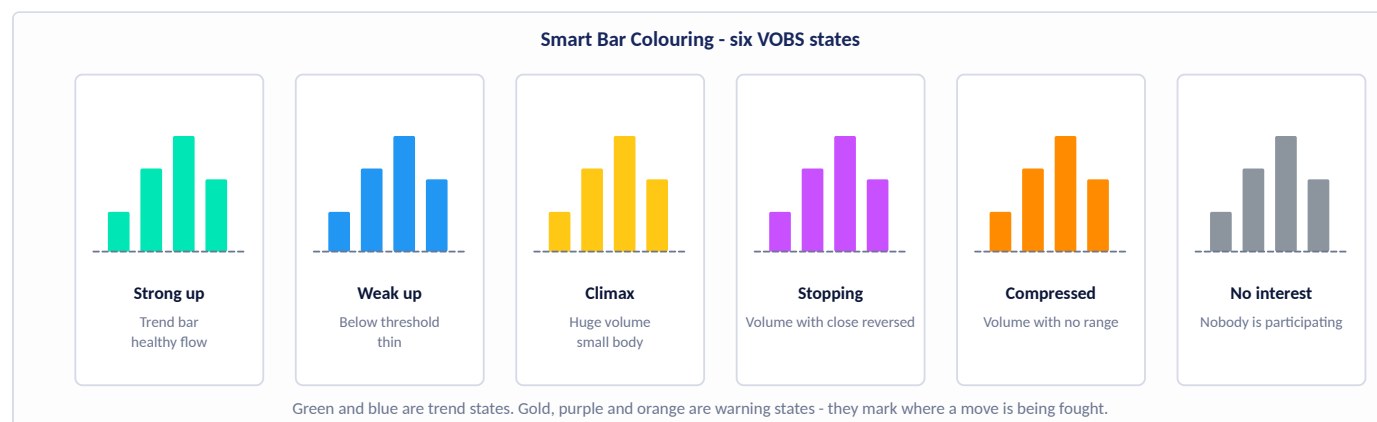


Figure 6.2 — The six states. Green and blue describe a trend; gold, purple and orange mark where a move is being fought.

State	Condition	What it tells you
Strong up	Value above the bright threshold	Healthy trend participation. Nothing to worry about.
Weak up	Below the threshold	Direction is up but thin. Trend continuing on fumes.
Climax	Volume > 3× average, small body, large range	A blow-off. Huge participation that produced a wide bar with no close conviction. Often the final bar of a leg.
Stopping	Volume > 2.5× average, close reversed against the bar	Classic stopping volume. A push met an opposing wall and closed against itself.
Compressed	Volume > 1.5× average, body under 40% of range	Effort without result — the VOBS-pane cousin of an absorption bar.
No interest	Volume under 0.4× average	Nobody is participating. Breakouts on these bars fail more often than they hold.

Sensitivity

The **Smart Colouring Sensitivity** input scales all four multipliers at once.

Setting	Effect	Use when
Low	Climax needs 4× volume; only extreme bars are flagged	Volatile symbols — gold, indices, crypto — where 3× volume is an ordinary bar.
Normal	The defaults described above	Most symbols and timeframes. Start here.
High	Climax needs only 2.2×; far more bars flagged	Quiet majors and higher timeframes where genuine volume spikes are rare.

KEY POINT

The three warning colours are most valuable **at a profile level**. A purple stopping bar in the middle of nowhere is interesting; a purple stopping bar exactly at VAH, alongside a gold divergence candle, is a trade.

Per-bar delta and absorption

Chapter 5 covered what these layers mean. This chapter covers how they are drawn, where they appear and what controls them.

The delta numbers

Property	Behaviour
Position	A positive delta prints below the bar's low; a negative delta prints above the bar's high. This keeps the number on the side the flow is pushing from and out of the candle's way.
Colour	Green for positive, red for negative, both configurable.
How many	The last N bars, where N is Lookback Bars to Label (default 100).
Very small values	A bar whose delta rounds to less than 1 gets no label at all, to avoid a row of meaningless zeros.
Updating	Closed bars are written once and then left alone. Only the forming bar's label is refreshed, and only when the value actually changes.

WHY LABELS DISAPPEAR OFF THE LEFT

Labels cover a fixed number of recent bars. As new bars arrive, the oldest label leaves the window and is deleted. If labels seem to vanish too soon, raise **Lookback Bars to Label** — it accepts up to 500. On an M1 chart the default of 100 covers roughly an hour and forty minutes.

Divergence candles

Covered in detail in Chapter 5. In summary:

Setting	Effect
Highlight Opposite-Delta Candles	Master switch for the feature.
Bear Candle + Bull Delta	Colour used when a down candle carries positive delta. Blue by default.
Bull Candle + Bear Delta	Colour used when an up candle carries negative delta. Gold by default.
Body Thickness	Width of the highlighted body in pixels, 3 to 10.
Min Delta Strength	Percentage of the recent average delta that a bar must exceed to qualify. Raise it to reduce clutter, lower it to catch everything.

The highlight is two solid foreground segments — a thick body from open to close and a thin wick from high to low — anchored at the centre of the bar. It covers the same lookback window as the delta labels, and each closed bar is painted once and then left untouched.

Absorption markers

Property	Behaviour
Shape	A single round dot, drawn just outside the bar.
Blue dot below	Buyer absorption — a down bar met persistent buying.
Gold dot above	Seller absorption — an up bar met persistent selling.
Independence	Absorption runs whether or not delta labels are enabled. In version 1.x it was silently tied to them, which caused the most frequent support question this product received.

EXPECTATION SETTING

Absorption markers are deliberately rare — a handful per session on an intraday chart. If you see dozens, your symbol's volume data is unusually noisy; consider setting **Volume Source** explicitly to Tick rather than Auto.

Naked daily POC

A naked POC is the point of control of a completed day that price has not traded back to since. It is unfinished business, and markets have a habit of returning to it.

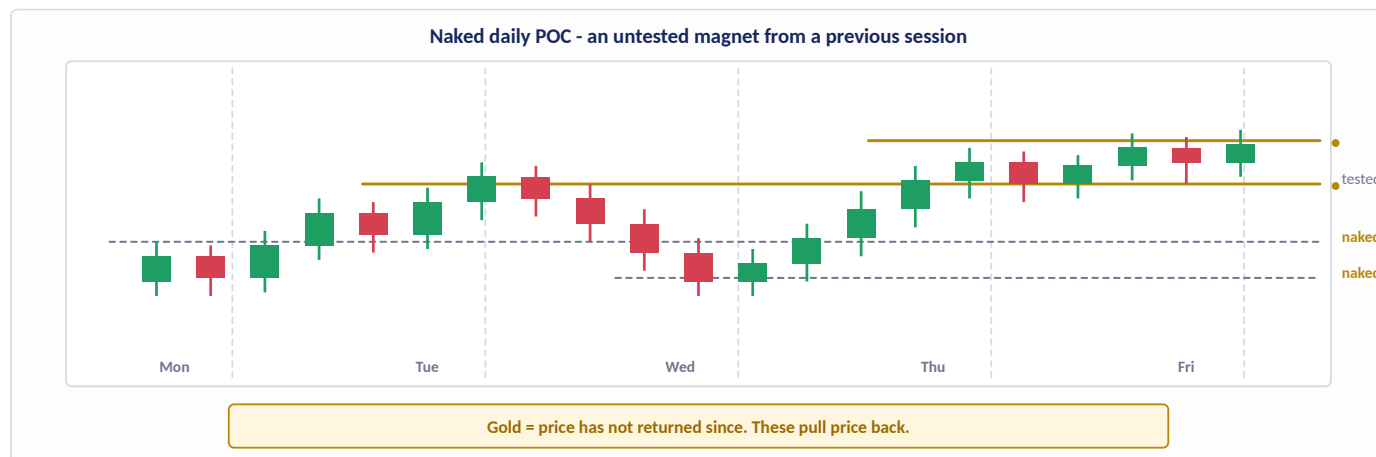


Figure 8.1 — Each completed day leaves a POC. Gold lines are untested; grey dotted lines have already been revisited and are no longer tracked.

How they are built

1. For each of the last N completed days, the engine builds a full volume profile of that day alone.
2. The POC of that day becomes a candidate level.
3. Every bar after that day is checked. If any bar's high-low range touched the level, it is marked tested and stops being drawn.
4. The remaining levels — untouched since formation — are the naked POCs.

Why daily and not session-based

Version 1.x anchored these to arbitrary H4, H8 and H12 blocks. Traders do not think in eight-hour blocks; they think in days. Daily anchoring also cut the number of profiles the indicator maintains from fifty to five, which is most of the reason version 2.00 is lighter than its predecessor.

Trading around them

Situation	How to use it
Price approaching from above	The level acts as a magnet and then as support on first touch. Watch for buyer absorption or a blue divergence candle as price arrives.
Price approaching from below	Same in reverse: magnet, then resistance on first touch.
Price slices straight through	The level is spent. It disappears from the chart automatically on the next daily rebuild.
Several naked POCs stacked close together	A cluster is a stronger zone than any single level. Treat the whole band as one target.
No naked POCs showing	Either price has been revisiting everything — a rotational market — or the chart lacks history. Press Home to load more bars.

TIP

The nearest untested naked POC is published on **buffer 7**, so an EA can read it directly. It is also the level the naked-POC alert fires on. Together those make it the easiest level in this indicator to automate around.

Settings — Range Anchor

This is the first decision to make, because it determines whether your POC stays still when you zoom. Everything else in the profile engine follows from it.

Setting	Default	What it does
Range Anchor Mode	Visible Range	What the profile range is tied to.
[Fixed Bars] Bars in Range	200	How many bars the range covers in Fixed Bars mode. Ignored in Visible Range mode.

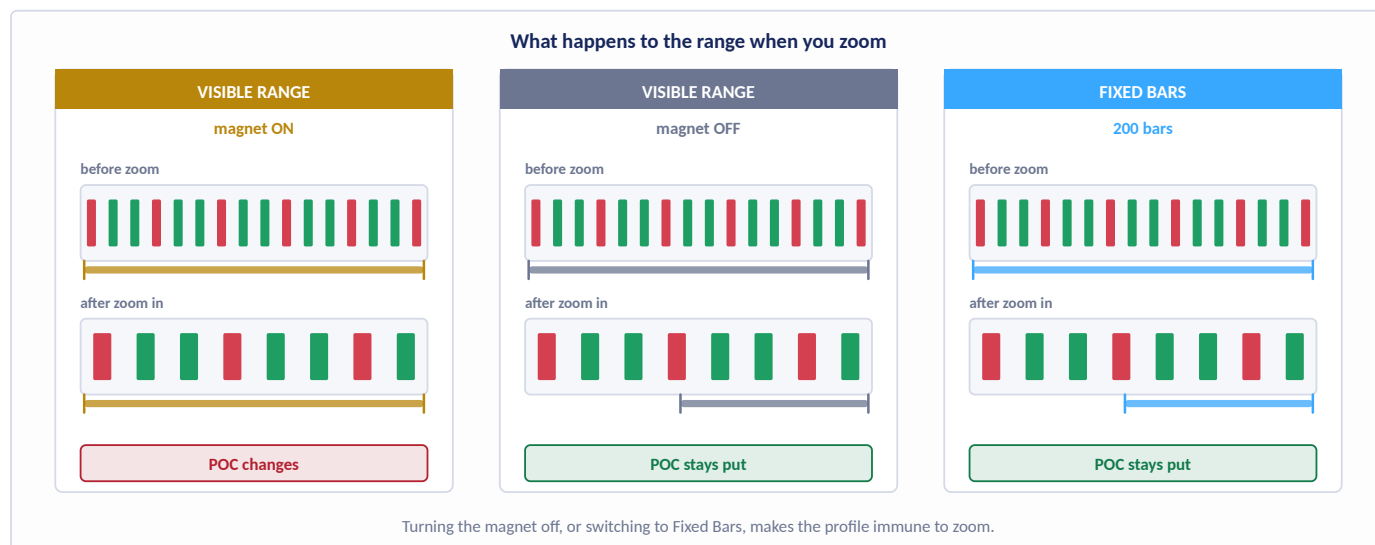


Figure 9.1 — Zooming changes which bars are on screen. Only the magnet cares; with it off, or in Fixed Bars mode, the range and the POC do not move.

The two modes

Mode	Range is	Use it when
Visible Range	Whatever is on screen while the magnet is on, or a frozen range once the magnet is off.	You explore the chart by scrolling and want the profile to follow what you are looking at. The magnet chip is available in this mode only.
Fixed Bars	Always the last N bars, sliding forward as new bars arrive.	You want one consistent measurement that never changes because of how you are viewing the chart. Also the right choice when an EA reads the level buffers.

Why the POC moves when you zoom

With the magnet on, the range start is pinned to the leftmost visible bar. Zooming changes which bar that is, so the range changes and the POC follows. Two complete fixes: **turn the magnet off** — the range freezes and nothing else in the indicator reads the viewport — or **switch to Fixed Bars**, where the range is a count rather than a screen.

Choosing a bar count

Value	Covers roughly	Suits
60–100	One to two hours on M1, half a session on M5	Scalping. Tight, current levels that react quickly to new activity.
200	A full session on M5, about a day on M15	Default. The best general-purpose choice for intraday work.
400–800	Several sessions	Swing trading, or when you want levels that survive a whole week of rotation.

FOR EA USERS

If an Expert Advisor reads buffers 4 to 7, use **Fixed Bars**. It is the only mode where the levels your EA sees cannot be changed by you looking at the chart.

Settings — Profile Engine

Five more inputs decide what the histogram measures and how it looks. These are the ones worth understanding; almost everything else has a safe default.

Setting	Default	What it does
Volume Source	Auto	Which volume series feeds the profile.
Target Row Count	90	Roughly how many price rows the histogram is divided into.
Max Profile Width	22%	Widest the POC row may be, as a share of chart width.
Value Area %	70.0	Share of volume the value area must contain.
3D Depth Rendering	On	Gradient shading on each row.

Volume Source

Value	Effect	When to use it
Auto	Uses real volume if the broker publishes non-zero values on recent bars, otherwise falls back to tick volume.	Leave it here. It is correct on both forex and futures without you having to know which.
Tick Volume	Always tick count, even when real volume exists.	Force this when a broker publishes erratic or partial real volume that makes the profile jump around.
Real Volume	Real volume only; falls back to tick if the series is entirely empty.	Futures, stocks and exchange-connected feeds where you want to be certain tick volume is never used.

Target Row Count

This is resolution. The engine picks a row height from the symbol's tick size that lands *near* your target, so the actual row count varies a little with the range.

Value	Effect	When to use it
40–60	Chunky rows, smooth shape, one clear POC.	Higher timeframes, wide ranges, or when you only care about the overall structure.
80–100	Balanced. Structure stays readable and low-volume nodes are visible.	Most intraday work. The default sits here.
120–200	Fine rows. Every small node shows, but the shape gets noisy and the POC can jump between adjacent rows.	Tight intraday ranges on M1 and M5, or when you need precise level placement.

Value Area %

Value	Effect	When to use it
50–60	Narrow band hugging the POC.	Scalping, where you want tight reference levels close to price.
70	The Market Profile standard.	Default. Use this unless you have a specific reason not to — it is what other traders are looking at.
80–90	Wide band covering most of the range.	Swing work where you want the edges to mark genuine extremes rather than intraday rotation.

NOTE

Max Profile Width is cosmetic only — it changes how long the rows are drawn, not what they measure. If candles feel crowded, lower it to 15% rather than switching the profile off.

Settings — Handles and Key Levels

Profile Handles

Setting	Default	What it does
Handle Vertical Position	96%	How far down the chart the two chevrons sit. 96% puts them at the lower edge, clear of the candles. Raise the number to move them down, lower it to move them up. The indicator clamps the result so a handle is never cut off by the chart border.
Handle Accent Colour	DodgerBlue	Idle and hover colour of the chevrons and the magnet chip.
Handle Colour While Dragging	Gold	Colour of the chevron, the guide lines and the info-panel frame during a drag.
Live Info Panel While Dragging	On	Shows the floating panel with live POC, VAH, VAL, bar count and volume while you drag. Turn it off if you prefer an unobstructed chart while adjusting.

Key Levels

Setting	Default	What it does
Show POC Line	On	Horizontal line at the point of control, in the theme's POC colour.
Show VAH Line	On	Upper value-area edge.
Show VAL Line	On	Lower value-area edge.
Value Area Background Fill	Off	Tints the band between VAH and VAL across the selected range.
POC Line Style	Solid	Solid, dashed or dotted.

Choosing a level set

Style	Suggested combination
Minimal	POC only. The cleanest possible chart and still the single most useful level. Good when you run other indicators alongside.
Standard	POC + VAH + VAL, fill off. The default, and what most profile traders expect to see.
Zone trading	All three plus the background fill. Makes inside-versus-outside value obvious at a glance, at the cost of a busier chart.

TIP

The value-area fill is drawn only across the **selected range**, not across the whole chart. That is deliberate: it reminds you which bars the value area was actually measured from. If the tint looks like it stops halfway across your screen, that is your picker position, not a bug.

How the three levels behave differently

Level	What price usually does there	How to use it
POC	Stalls, chops, or rotates back to it from either side.	Best used as a target . It is where the most volume traded, so it is where a move most often runs out of room.
VAH / VAL	Either rejects cleanly or breaks and accepts.	Best used as a decision point . The bar that closes back inside or outside tells you which of two opposite playbooks applies.
Naked POC	Acts as a magnet from a distance, then as support or resistance on first touch.	Best used as a destination . Trade toward it, then watch for absorption when price arrives.

Settings — Naked POC and VOBS

Naked POC

Setting	Default	What it does
Track Naked Daily POCs	On	Master switch.
Daily Profiles to Track	5	How many completed days are profiled to find candidate levels.
Max Levels to Display	3	How many untested levels are drawn.
Naked POC Colour	Gold	Line colour.

Days	Effect	When to use it
1-3	Only the most recent days. Few levels, all of them current.	Intraday scalping where last week's POC is irrelevant.
5	One trading week.	Default and the right answer for most intraday and swing work.
7-10	Two weeks of history. More levels, some quite far from price.	Swing trading, or after a strong trend that left many untested levels behind.

Max Levels to Display is separate on purpose: you can profile ten days but draw only the three nearest untested levels, keeping the chart clean without losing the tracking.

VOBS subwindow

Setting	Default	What it does
Enable VOBS Histogram	On	Draws the subwindow bars. Turning it off leaves the buffers populated for EA use.
Fast Lookback	5	Short volume-weighted window.
Slow Lookback	34	Long volume-weighted baseline.
Max Bars Calculated	1500	How far back VOBS and delta are computed.
Smart Bar Colouring	On	Six-state VSA classification.
Smart Colouring Sensitivity	Normal	Scales all classification thresholds.

Fast / Slow	Character	Use when
3 / 21	Fast and reactive. More zero crossings, earlier divergence, more false starts.	Scalping on M1 and M5.
5 / 34	Balanced. The default, and a Fibonacci pairing that suits most symbols.	Everything. Start here.
8 / 55	Slow and smooth. Fewer signals, but the divergences that do form are more significant.	H1 and above, and swing trading.

KEEP FAST BELOW SLOW

The fast window must be shorter than the slow one or the reading inverts and every signal reads backwards. The indicator forces a minimum gap, but it cannot guess what you intended — set them deliberately.

MAX BARS CALCULATED

1500 bars is ample for reading divergence on screen. Raising it to 5000 mainly helps an EA that reads the VOBS buffer deep into history; it does not improve what you see, and it makes the first calculation after attaching noticeably slower.

Settings — Delta, Divergence Candles and Absorption

Per-bar delta

Setting	Default	What it does
Show Per-Bar Delta Numbers	On	Prints the signed delta on each bar.
Lookback Bars to Label	100	How many recent bars carry a label, 10 to 500.
Delta Font Size	8	Label size, 6 to 20.
Positive Delta Colour	Green	Buy-side dominance.
Negative Delta Colour	Red	Sell-side dominance.

Lookback	Effect	When to use it
20–40	Only the immediate area is labelled.	Zoomed-in scalping where older numbers are just clutter.
100	Roughly a screen and a half of bars.	Default. Covers about 100 minutes on M1.
200–500	Labels persist far back into history.	Reviewing a past session, or when you zoom out a lot and want the numbers to stay.

Divergence candles

Setting	Default	What it does
Highlight Opposite-Delta Candles	On	Overlays a bar whose delta disagrees with its own direction.
Bear Candle + Bull Delta	Blue	Down bar that was being bought.
Bull Candle + Bear Delta	Gold	Up bar that was being sold.
Body Thickness	5	Width of the highlighted body, 3 to 10.
Min Delta Strength	25%	How large the delta must be, relative to the recent 14-bar average, before a bar qualifies.

Min Strength	Effect	When to use it
0–10%	Nearly every disagreement is highlighted.	Studying flow in detail on a quiet chart.
25%	Trivial disagreements filtered out.	Default. A good balance on most symbols.
50–80%	Only strong disagreements survive.	Busy charts, volatile symbols, or when you only want the standout bars.

Absorption

Setting	Default	What it does
Detect Absorption Bars	On	Runs the effort-versus- result test on every bar in the lookback window.
Buyer Absorption Marker	Blue	Dot below a down bar that met buying.
Seller Absorption Marker	Gold	Dot above an up bar that met selling.

SHARED LOOKBACK

Delta labels, divergence candles and absorption markers all use **Lookback Bars to Label**. Changing it moves all three windows together, which keeps the flow layer visually consistent.

Settings — Dashboard, Controls and Alerts

Dashboard and controls

Setting	Default	What it does
Show Dashboard Panel	On	The blue statistics panel. Turning it off here removes it entirely; the PANEL button toggles it temporarily.
Dashboard X Position	14	Pixels from the left edge of the chart.
Dashboard Y Position	22	Pixels from the top. Raise it to about 40 if your broker's symbol watermark sits behind the panel.
Show 3D Control Buttons	On	The four buttons in the top-right corner.

Alerts

Setting	Default	What it does
Master Alert Toggle	On	Switches the whole alert system. With this off, the individual event switches do nothing.
Alert on POC Touch	On	Fires when price comes within eight points of the POC.
Alert on Value Area Break	On	Fires when price crosses VAH upward or VAL downward.
Alert on Naked POC Retest	On	Fires when price reaches the nearest untested daily POC.
Popup Alerts	On	MetaTrader's alert window with sound.
Mobile Push Notification	Off	Sends to the MetaTrader mobile app.
Cooldown Per Event Type	60 s	Minimum gap between two alerts of the same type .

Choosing a cooldown

Value	Effect	When to use it
15–30 s	Near-immediate repeat alerts.	Scalping on M1 where a level is tested repeatedly and you want each test.
60 s	One alert per event type per minute.	Default. Suits M5 to M15.
300–900 s	One alert per event type every 5 to 15 minutes.	Higher timeframes, or when you only want to be told once that price has arrived somewhere.

PER-EVENT COOLDOWN

Each event type has its own timer. A POC touch does not suppress a value-area break. In version 1.x a single shared timer meant one alert could mute another for a full minute; that is fixed.

PUSH NOTIFICATIONS NEED SETUP

Enabling **Mobile Push Notification** is not enough on its own. Set your MetaQuotes ID under **Tools → Options → Notifications** in the terminal and tick the enable box there, or the message is discarded silently.

Settings — Theme and System

Setting	Default	What it does
Colour Theme	Crystal	Sets the POC, value-area and tail colours together.
[Custom] POC Zone Colour	Gold	Only used when the theme is Custom.
[Custom] Value Area Colour	DodgerBlue	Only used when the theme is Custom.
[Custom] Outside-VA Colour	Slate	Only used when the theme is Custom.
Auto-Clean Chart Background	On	Hides grid, period separators, ask line and volume bars; forces candle mode.
Shift Chart From Right Edge	On	Leaves a gap at the right so candles do not run under the histogram.
Shift Size	25%	How large that gap is, 10 to 50%.
Object Name Prefix	CVP2_	Prefix for every chart object this copy creates.

The three themes

Theme	POC / Value area	Suits
Crystal	 Gold POC,  blue value area	Dark charts. The highest contrast of the three and the product's signature look.
Emerald	 Amber POC,  green value area	Traders who already colour bullish structure green, or who find blue hard to separate from their own levels.
Violet	 Cyan POC,  purple value area	Charts that already use a lot of green and red, where a cool palette stays distinct.

Custom mode exposes three colours. The engine derives the darker shades automatically, so you only pick the bright end of each zone.

Chart shift

With the histogram pinned to the right edge, candles will run underneath it unless the chart is shifted. This is on by default at 25%, which suits the default profile width of 22%. If you raise **Max Profile Width**, raise the shift to match.

YOUR CHART IS PUT BACK

Grid, separators, ask line, volumes, chart mode, shift and shift size are all saved when the indicator attaches and restored when you **remove** it. Changing timeframe, reloading a template or restarting the terminal does not trigger the restore, so your clean chart persists through normal use.

Object Name Prefix

Every object this copy creates is named with this prefix. Two copies on one chart will fight over object names unless you give the second one a different prefix, for example `CVP2B_`. That is the supported way to run two configurations — a fast intraday profile and a slower swing profile — side by side.

DO NOT REUSE A PREFIX

Two copies sharing a prefix will delete each other's objects as they redraw, and both will flicker. If your chart starts behaving strangely after adding a second copy, this is the first thing to check.

Alerts in depth

Three events can alert you. Each has its own cooldown timer, so one event never mutes another.

The three events

Event	Fires when	What it means
POC Touch	Bid comes within eight points of the POC.	Price has reached the busiest level of your selected range. Expect either a reaction or a clean pass — check flow to tell which.
Value Area Break	Bid crosses VAH upward, or VAL downward, having been on the other side on the previous check.	The market is attempting to accept away from fair value. The first test often fails; a second attempt with rising flow usually does not.
Naked POC Retest	Bid comes within eight points of the nearest untested daily POC.	Price has returned to unfinished business from a previous session.

Message format

Every alert follows the same shape, so the symbol and timeframe are always visible even when several charts are running:

```
[BTCUSD PERIOD_M5] POC touched at 81195.52
```

Delivery channels

Channel	Setup needed	Notes
Popup	None	MetaTrader's alert window with a sound. On by default.
Mobile push	MetaQuotes ID in Tools → Options → Notifications	Off by default. Without the terminal-side setup the message is discarded and nothing tells you.

Timing — when exactly does it fire

Condition	Behaviour
Checked on	The draw cycle, roughly ten times a second while the chart is active. Alerts are not tied to bar close.
Price used	Current bid, not the close of a bar. An alert can therefore fire mid-bar and the bar may close back on the other side.
Cooldown	Per event type. Default 60 seconds.
Value-area break	Needs a previous reading on the other side, so the very first check after attaching never fires one.

Where alerts do not work

Environment	Behaviour
Strategy Tester	No alerts at all. This is deliberate — a visual-mode run would otherwise fire hundreds of popups in seconds.
Terminal closed	Nothing fires. The indicator only runs while the terminal is open with the chart loaded.
Weekend	No ticks arrive, so no alerts.
Chart minimised	Alerts still fire — the indicator keeps calculating.

EIGHT POINTS IS NOT EIGHT PIPS

The touch tolerance is eight **points** of the symbol, which on a five-digit forex pair is less than one pip, and on gold is eight cents. On a very quiet symbol price may hover just outside that band without ever triggering. That is the trade-off for not firing constantly on a volatile one.

Trading playbooks

Four setups. Each is a sequence of conditions, not a signal — every stage must be satisfied before the next one matters.

Playbook 1 — Value area edge fade

Conditions: balanced market, D-shaped profile, price rotating inside the value area.

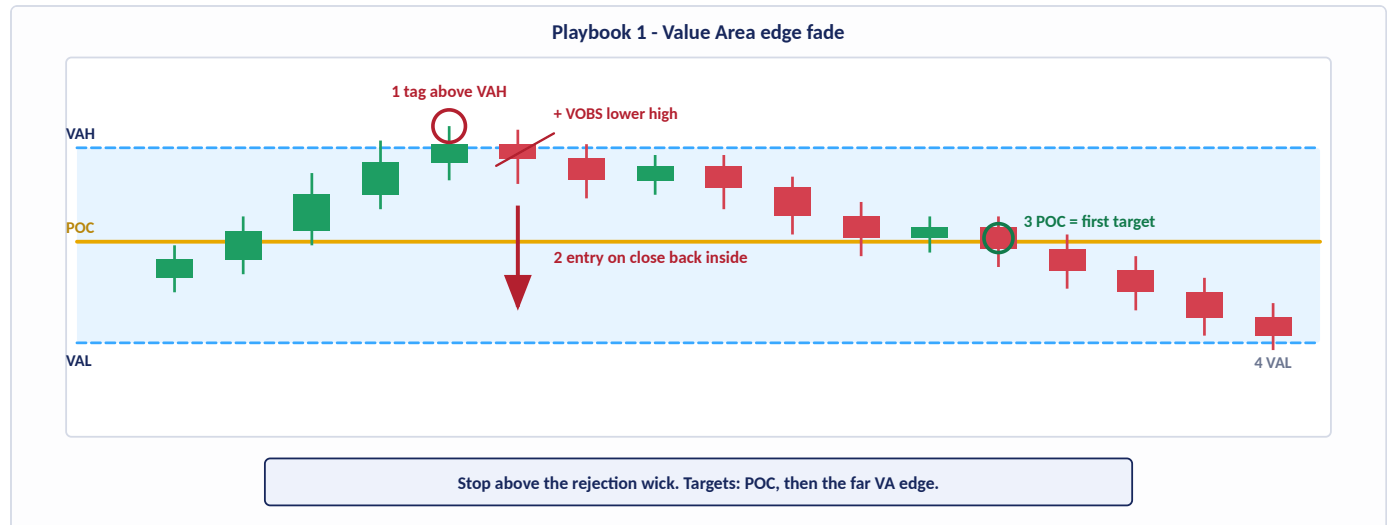


Figure 16.1 — Price tags above VAH, fails to accept, and rotates back toward the POC. The most common profile trade there is.

Stage	What you are waiting for	Why it matters
1	Panel reads INSIDE VA and the profile is D-shaped.	Establishes that this is a balanced market. In a trending market this trade fights the trend and loses.
2	Price trades above VAH or below VAL.	The stretch from fair value that the trade is going to fade.
3	Flow does not confirm the break: VOBS flat or falling, delta shrinking, or a divergence candle prints.	This is the filter. A break with rising flow is a real breakout — stand aside.
4	A bar closes back inside the value area.	Entry trigger. Acceptance outside failed.
5	Stop beyond the rejection wick.	If price accepts outside after all, the premise is void and you want to be out quickly.
6	First target POC, second target the opposite value-area edge.	The POC is where volume is heaviest and rotations most often stall.

WHAT MAKES THIS TRADE FAIL

Taking it in a trending market. If the panel says ABOVE VA or BELOW VA rather than INSIDE VA, the market has already accepted away from value and you are fading a trend. Check stage 1 honestly.

Playbook 2 — The divergence reversal

Conditions: an extended move into a thin part of the profile, with flow deteriorating. This is the setup the whole order-flow layer exists to find.

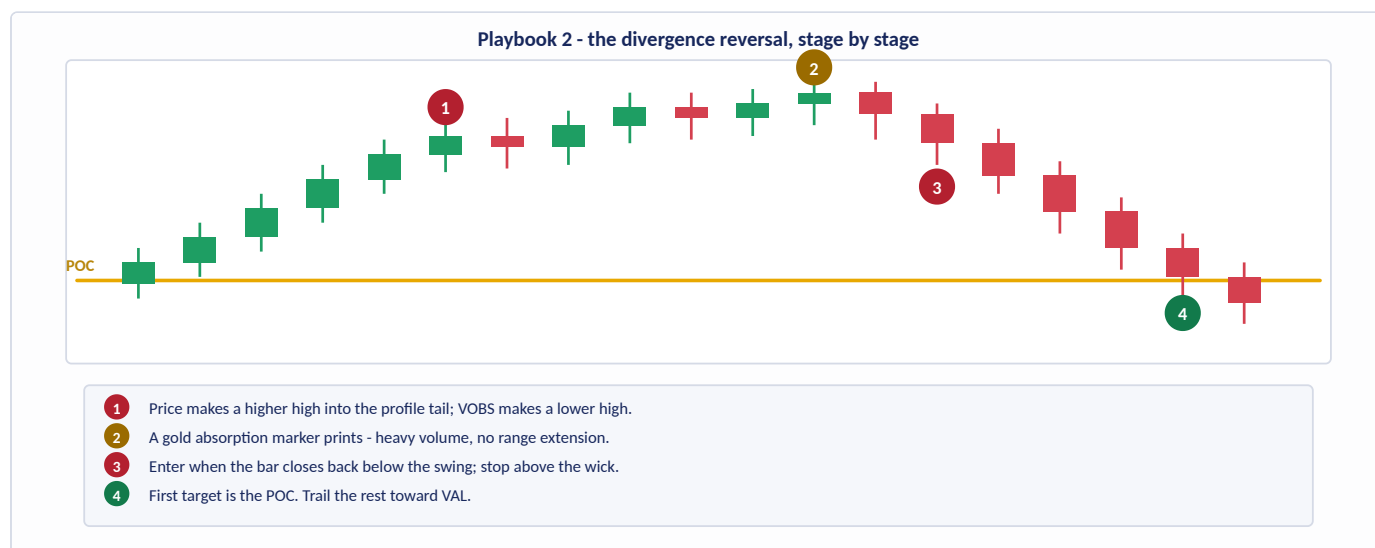


Figure 16.2 — Class A divergence, then absorption, then a close back through the swing. Three independent confirmations before entry.

Stage	What you are waiting for	Why it matters
1	Price is in a profile tail or beyond a value-area edge.	Location. Divergence inside balance means nothing.
2	A Class A divergence: price higher high, VOBS lower high.	The core signal. Class B and C are not enough on their own.
3	Delta agrees — Last 10 bars has flipped against Range cum. , or divergence candles cluster.	A second independent witness. Delta and VOBS measure different things.
4	An absorption marker prints, ideally at the extreme.	Third witness, and the most direct evidence that someone is taking the other side.
5	A bar closes back below the prior swing low.	Entry. Without this the divergence can extend for a long time.
6	Stop above the highest wick of the divergence.	If price makes a new high after all, the sellers you were following have been overrun.
7	First target POC, then VAL or the nearest naked POC.	These are the levels the market is most likely to rotate back to.

Playbook 3 — Naked POC magnet

Stage	Waiting for	Notes
1	A gold naked POC line sits above or below price with clear space between.	Panel shows the nearest one in the TREND section.
2	Price begins moving toward it and the profile between is thin.	Thin rows mean little resistance on the way.
3	Enter in the direction of travel; the level is the target.	This is a continuation trade, not a reversal.
4	At the level, watch for absorption or a divergence candle.	That is where you take profit rather than where you reverse.

Playbook 4 — POC acceptance breakout

Conditions: a long balanced period that is about to resolve. The opposite of Playbook 1, and you must be sure which one you are in.

Stage	What you are waiting for	Why it matters
1	A tight D-shaped profile with a narrow value area.	Compression. The market has agreed on price for a while and the range is contracting.
2	Price breaks a value-area edge with rising VOBS.	This is the critical difference from Playbook 1. There the flow faded; here it grows.
3	Delta in the direction of the break, and no divergence candles.	Confirms real participation rather than a stop run.
4	A bar closes outside, and the panel flips to ABOVE VA or BELOW VA.	Acceptance. A wick alone is Playbook 1, not this one.
5	Enter on the retest of the broken edge.	Better price and a much tighter stop than chasing the break itself.
6	Stop back inside the value area; target the next naked POC or a measured move.	If price re-enters value, the breakout has failed.

PLAYBOOK 1 OR PLAYBOOK 4

These two trades look identical at stage 2 and go in opposite directions. The only thing that separates them is **what flow does during the break**. Fading flow is a fade; rising flow is a breakout. If you cannot tell which it is, there is no trade.

A note on risk

Every playbook above names a stop. That is not decoration. Profile levels tell you where price is likely to react; they do not tell you it will. The stop is what converts a probabilistic read into a position you can hold without anxiety.

Nothing in this guide is a recommendation to trade, and no setup here has a guaranteed outcome. Size positions according to your own risk rules.

HOW TO PRACTISE THESE

Open a chart on a symbol you know, scroll back a week, and drag the right picker to a point in the past. The profile then shows only what was known at that moment. Step forward bar by bar with the right arrow key and see whether each stage would have resolved as described. This is the fastest way to learn what a real signal looks like on your instrument.

Recommended presets

Three complete configurations. Copy one, trade it for a week, and change nothing. Only then adjust, and only one setting at a time.

SCALPER M1 · M5 — fast reaction, tight levels		
Setting	Value	Reason
Target Row Count	130	Fine rows so levels land precisely inside a tight intraday range.
Value Area %	60	Narrower band keeps VAH and VAL close to price, where a scalper actually trades.
Max Profile Width	16%	Smaller histogram leaves more room for candles when zoomed in.
VOBS Fast / Slow	3 / 21	Reacts several bars sooner. More noise, but a scalper needs early warning.
Smart Sensitivity	High	Flags more bars, which suits the smaller volume swings on M1.
Lookback Bars to Label	40	Only the immediate area. Older numbers are clutter at this zoom.
Min Delta Strength	15%	Catches the smaller disagreements that matter over a few bars.
Naked POC Days	2	Only the last two sessions are relevant to a scalp.
Alert Cooldown	20 s	Levels are tested repeatedly; you want each test.
Anchor Mode	Fixed Bars	Levels stay put while you zoom in and out hunting for entries.
Bars in Range	80	Roughly the last hour and a half on M1.

INTRADAY M15 · M30 · H1 — the balanced default		
Setting	Value	Reason
Target Row Count	90	Structure stays readable and low-volume nodes are still visible.
Value Area %	70	The Market Profile standard. Other traders are watching the same levels.
Max Profile Width	22%	Balanced against the default 25% chart shift.
VOBS Fast / Slow	5 / 34	The default pairing. Enough smoothing to avoid chasing every wiggle.
Smart Sensitivity	Normal	Standard thresholds suit typical intraday volume.
Lookback Bars to Label	100	About a screen and a half of history.
Min Delta Strength	25%	Filters trivia without hiding real disagreements.
Naked POC Days	5	One trading week of unfinished business.
Alert Cooldown	60 s	One alert per event type per minute.
Anchor Mode	Fixed Bars	One consistent measurement. Switch to Visible Range when you want to explore history.
Bars in Range	200	About a full session on M5.

SWING			H4 · D1 — fewer, larger signals
Setting	Value	Reason	
Target Row Count	60	Chunky rows. On a wide range fine rows produce a noisy shape and an unstable POC.	
Value Area %	80	Wider band so the edges mark genuine extremes rather than intraday rotation.	
Max Profile Width	28%	Bigger histogram; a swing trader reads the shape more than the candles.	
VOBS Fast / Slow	8 / 55	Heavily smoothed. Fewer divergences, but each one is significant.	
Smart Sensitivity	Low	On higher timeframes a 3× volume bar is common; only extremes should be flagged.	
Lookback Bars to Label	200	Labels persist across the wider view a swing trader keeps.	
Min Delta Strength	40%	Only standout disagreements. On H4 a marginal one means little.	
Naked POC Days	10	Two weeks of levels, since swing targets sit further away.	
Alert Cooldown	600 s	You want to be told once that price has arrived, not repeatedly.	
Anchor Mode	Visible Range	Swing work usually means profiling a specific leg. Magnet off, drag the pickers, let it stay LOCKED.	

Applying a preset

1. Open the indicator's **Inputs** tab.
2. Change only the rows listed in your chosen preset. Everything not listed stays at its default.
3. Press **OK**. The indicator reinitialises and the range returns to AUTO.
4. Save it: in the Inputs tab press **Save** and name the file, for example `VPOF_Int raday . set`. You can then load it on any chart in one click.

What to change first, if you must

Complaint	Change this one thing
Too many signals	Raise Min Delta Strength to 40–50% and set Smart Sensitivity to Low.
Too few signals	Lower Min Delta Strength to 10% and set sensitivity to High.
POC keeps jumping	Lower Target Row Count . A jumping POC means two adjacent rows have nearly equal volume.
Levels feel too far away	Lower Value Area % toward 60.
Chart feels crowded	Lower Max Profile Width and turn off delta labels — keep the divergence candles, which carry most of the signal.
Divergence arrives too late	Shorten VOBS Fast / Slow . Accept that earlier also means noisier.

ONE CHANGE AT A TIME

Changing five settings at once makes it impossible to know which one helped. Change one, trade it for a session, then decide.

EA integration

Eight buffers are published for Expert Advisors. Read them with `iCustom` and `CopyBuffer` exactly as you would any standard indicator.

Buffer map

Index	Contents	Notes
0	VOBS positive	Value when VOBS is at or above zero, otherwise <code>EMPTY_VALUE</code> .
1	VOBS positive colour	State index 0–5, matching the six smart-colour states.
2	VOBS negative	Value when VOBS is below zero, otherwise <code>EMPTY_VALUE</code> .
3	VOBS negative colour	State index 0–5.
4	POC price	Same value on every bar — it is a level, not a series.
5	VAH price	Same on every bar.
6	VAL price	Same on every bar.
7	Nearest naked POC	Closest untested daily POC, or <code>EMPTY_VALUE</code> when none is active.

INDEX STABILITY

Indices 0–3 are unchanged from version 1.x, so existing `iCustom` calls that read the VOBS series keep working after the update. The level buffers were added at index 4 and above precisely so nothing had to shift.

Creating the handle

Pass the inputs in the order they appear in the Inputs tab. Any you omit take their defaults.

```
int h = iCustom(_Symbol, PERIOD_CURRENT, "Market\\Volume Profile Order Flow PRO");
```

If the handle comes back as `INVALID_HANDLE`, the path is wrong. During development the indicator normally sits directly in `QL5\Indicators`, so the path is just the product name without the `Market\\` prefix.

Reading a level

Because the level buffers hold the same value on every bar, you only need one element:

```
double buf[]; ArraySetAsSeries(buf, true);
if(CopyBuffer(h, 4, 0, 1, buf) > 0 && buf[0] != EMPTY_VALUE) poc = buf[0];
```

Worked example — trade only on the correct side of value

Step	What your EA does
1	Create the handle once in <code>OnInit</code> and store it. Never call <code>iCustom</code> inside <code>OnTick</code> .
2	On each new bar, copy one element from buffers 4, 5 and 6.
3	Skip the bar if any of them is <code>EMPTY_VALUE</code> — the profile is not ready yet.
4	Allow longs only while bid is above VAL, shorts only while bid is below VAH.
5	Copy one element from buffer 0 or 2 to check whether VOBS agrees with the trade direction.
6	Use buffer 7 as a take-profit target when it is not <code>EMPTY_VALUE</code> .

THE LEVELS FOLLOW YOUR RANGE

Buffers 4 to 6 report the profile of the **currently selected range**. If you drag the pickers or scroll with the magnet on, your EA's levels change with them. For an EA you want deterministic, set **Range Anchor Mode** to **Fixed Bars** — that is the only mode where looking at the chart cannot alter what the EA reads.

Performance and resources

Version 2.20 is built around one principle: never recalculate something that cannot have changed. A closed bar's volume, delta and VOBS value are final, so they are computed once and never touched again.

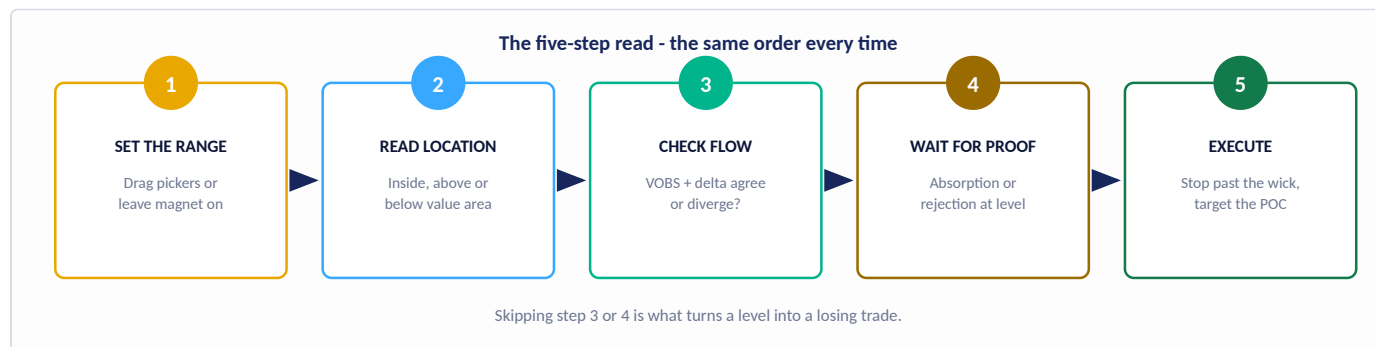


Figure 19.1 — The reading order the indicator is designed around. Every layer refreshes only when its own inputs change.

What runs, and when

Event	What actually recalculates
Quiet tick	The forming bar's delta and VOBS value only — about fifty operations. The dashboard refreshes at most every 300 ms, and only if a displayed number changed.
New bar	VOBS array shifts by one and two bars are computed. The profile rebuilds, naked POCs are re-tested, and the flow layer does a full pass over the lookback window.
Dragging a picker	The profile recomputes each time the range crosses a whole bar, with a 25 ms frame budget. Only the bars entering or leaving the range are added or subtracted — the rest of the accumulator is untouched.
Scroll or zoom	The histogram is redrawn from the existing data. No volume is recounted.
Nothing happening	Nothing runs. A signature of the range, price axis and chart size is compared first; if it matches, the draw cycle returns immediately.
Timeframe change	Full rebuild of everything, once.

Roughly what it costs

~45 chart objects, typical	~1.4 MB canvas memory per chart	0 draw calls when idle	2 bars recomputed per new bar
--------------------------------------	---	----------------------------------	---

If it feels slow

Change	Effect
Lower Max Bars Calculated to 600	Biggest single win. The initial calculation after attaching is where most of the cost sits.
Lower Lookback Bars to Label to 40	Fewer chart objects. Each label is a real object the terminal must draw.
Turn off 3D Depth Rendering	Roughly halves the canvas work per histogram repaint.
Lower Target Row Count to 60	Fewer rows to shade each repaint.
Turn off Smart Bar Colouring	Skips the per-bar VSA classification.
Close charts you are not watching	Each chart runs its own copy. Ten open charts is ten indicators.

HOW TO MEASURE IT HONESTLY

MetaTrader shows per-indicator CPU under **Tools → Options → Charts** only indirectly. The practical test is to watch the terminal's CPU usage with the indicator attached and then removed, on the same chart, for a minute each. Anything under a couple of percent on a modern machine is normal.

Troubleshooting

Profile and levels

Symptom	Cause	Fix
No histogram at all	PROFILE layer is off, or the selected range is too narrow to draw.	Check the PROFILE button LED. If lit, press RESET — the pickers may be almost on top of each other.
Histogram is very short	Not enough bars loaded.	Press Home to load history, then RESET.
Candles run under the histogram	Chart shift is off.	Turn on Shift Chart From Right Edge and set it to at least the profile width.
POC keeps jumping between two levels	Two adjacent rows hold almost the same volume.	Lower Target Row Count . Fewer, chunkier rows produce a stable POC.
POC moves when zooming	Visible Range mode with the magnet on.	Turn the magnet chip off, or switch to Fixed Bars anchor mode.
Magnet chip is missing	You are in Fixed Bars mode.	Expected — it is disabled there by design. Switch to Visible Range to get it back.
Profile does not update with new bars	The range is LOCKED.	The panel chip will read LOCKED and the RESET LED will be dark. Press RESET.
Profile differs from another platform	Different distribution method, row count or volume source.	Expected. See Chapter 4. Pick one tool and stay consistent.
Value area looks lopsided	Genuine — a P or b shaped session.	Not a fault. Read Chapter 3 on profile shapes.

Pickers and the magnet

Symptom	Cause	Fix
Cannot grab a picker	Cursor is not close enough.	The chevron brightens when you are in range. If it never brightens, PROFILE is off.
Chart scrolls while dragging	Should not happen — scrolling is disabled during a drag.	If it does, release, press RESET and try again. Report it with your build number.
Magnet turned itself off	You dragged the left picker by hand.	Intentional: a manual drag should not spring back. Click the chip to re-enable.
Picker stuck at the chart edge	Its anchor bar has scrolled out of view.	Also intentional — it parks there so you can grab it back. Drag it or press RESET.
Info panel does not appear	Live Info Panel While Dragging is off.	Turn it on in the Handles group.

Order flow

Symptom	Cause	Fix
Delta labels disappear from the left	They cover a fixed number of recent bars.	Raise Lookback Bars to Label , up to 500.
Labels vanished after toggling FLOW	Fixed in 2.10 — earlier builds only redrew them on the next bar.	Update. If it persists, press RESET.
No absorption markers ever	They are deliberately rare.	Normal. A handful per session is expected. If truly none in days, check that FLOW is on.
Far too many absorption markers	Noisy volume data.	Set Volume Source explicitly to Tick Volume.
Divergence candles everywhere	Min Delta Strength too low.	Raise it to 40–50%.
Highlight looks too thin or too fat	Body thickness does not match your zoom level.	Adjust Body Thickness : lower when zoomed out, higher when zoomed in.

VOBS subwindow

Symptom	Cause	Fix
Subwindow is empty	VOBS disabled, FLOW off, or not enough history.	Check Enable VOBS Histogram and the FLOW LED, then press Home .
Bars clipped at the top	Fixed in 2.00 — the axis now scales from the true maximum plus headroom.	Update.
All bars one colour	Smart Bar Colouring is off.	Turn it on, or raise sensitivity to High if genuinely nothing qualifies.
Axis keeps rescaling	Genuine volatility change.	There is already hysteresis to damp this. If it is still busy, lengthen the VOBS windows.
Values look tiny	VOBS is a price difference, so on a five-digit pair it is a small number.	Normal. Read the shape, not the magnitude.

Dashboard, buttons and alerts

Symptom	Cause	Fix
Panel hidden behind the histogram	Panel is on the left, histogram on the right — they should not overlap.	If they do, lower Max Profile Width or move the panel with the X and Y inputs.
Buttons behind the histogram	Fixed in 2.00 by rebuilding the controls after the canvas.	Update.
Delta values frozen on the panel	Fixed in 2.00.	Update. The panel now has its own 300 ms live refresh.
Panel collapsed and will not reopen	Collapsed state is saved per chart.	Click the chip in the header again.
No alerts	Master toggle off, or you are in the Strategy Tester.	Alerts are disabled in the tester by design.
No push notifications	MetaQuotes ID not set in the terminal.	Tools → Options → Notifications .
Too many alerts	Cooldown too short.	Raise Cooldown Per Event Type , or disable the events you do not need.

General

Symptom	Cause	Fix
Two copies flickering	Both use the same object prefix.	Give the second copy a different Object Name Prefix .
Chart settings changed	Auto-Clean Chart Background is on.	Turn it off, or remove the indicator — removal restores your original settings.
Old .set file will not load	Input names changed in 2.00.	Start from a preset in Chapter 17 and save a new file.
Nothing works after a template load	The template may carry stale inputs.	Remove the indicator, re-attach it, then reload your preset.
Pickers missing in the tester	The mouse engine is disabled there.	Expected. Everything else still draws in visual mode.

BEFORE REPORTING A PROBLEM

Note your MetaTrader build number, the symbol and timeframe, and whether the problem survives a RESET and a re-attach. Those three facts answer most support questions immediately.

Frequently asked questions

Does it repaint?

No. A closed bar's delta, VOBS value, absorption marker and divergence highlight are computed once and never changed. Only the forming bar updates, because only the forming bar can change. The profile itself changes when you move the pickers — that is you changing the measurement, not the indicator changing its mind.

Why does the POC change when I zoom in or out?

Because you are in **Visible Range** mode with the magnet on, and that mode deliberately ties the range to what is on screen. Zooming changes what is on screen. Either turn the magnet chip off, or switch **Range Anchor Mode** to **Fixed Bars**. Both make the profile completely immune to zoom and scroll.

Which timeframe should I use it on?

Any. The profile measures whatever bars you select. Most intraday traders work on M5 to M30; swing traders on H4 and D1. Use the matching preset from Chapter 17.

Does it work on forex, or only futures?

Both. On futures and stocks your broker usually supplies real traded volume, which makes delta considerably more faithful. On spot forex, MetaTrader supplies tick volume — a count of price changes. It correlates well with real activity and every profile tool on the platform uses it, but it is a proxy. The guide says so wherever it matters.

Why is my POC different from TradingView?

Different row count, different distribution method, different volume source, and a different broker's data feed. Two profile tools will rarely agree to the tick. What matters is using one consistently.

What is the difference between POC and VAH/VAL?

The POC is a single price — the busiest one. VAH and VAL are the upper and lower edges of the band that contains 70% of the volume. The POC sits inside that band, usually not in the middle.

The profile stopped following new bars. Why?

You dragged a picker, which puts the range into LOCKED mode. The panel chip says LOCKED and the RESET button's LED is dark. Press RESET to return to AUTO.

What does the magnet actually do?

It pins the start of the range to the leftmost visible bar. Scroll or zoom and the profile re-measures whatever is on screen. Turn it off when you want to profile one specific leg.

Can I run two profiles at once?

Yes. Attach the indicator twice and give the second copy a different **Object Name Prefix**. A common setup is one AUTO profile for the session and one LOCKED profile on yesterday's range.

Why do delta numbers disappear on older bars?

They cover a fixed lookback, 100 bars by default. Raise **Lookback Bars to Label** to keep them further back, up to 500.

Why are there so few absorption markers?

Because genuine absorption is rare. The test requires heavy volume, a small range and a close against the bar's own direction, all at once. A handful per session is the expected rate.

What is the difference between an absorption marker and a divergence candle?

A divergence candle says the bar's delta disagreed with its direction. An absorption marker says the bar had heavy volume and went nowhere. They often appear together, and when they do at a profile level that is a strong signal.

Can I change the candle highlight colours?

Yes — **Bear Candle + Bull Delta** and **Bull Candle + Bear Delta** in the Delta Divergence Candles group.

Why is the highlight only on closed bars?

The forming bar's delta crosses zero repeatedly before it closes. Highlighting it live would make the bar flash on and off, which is distracting and tells you nothing. The colour appears the moment the bar closes and is then permanent.

Which anchor mode should I use?

Fixed Bars if you want one stable measurement and never want to think about it again. **Visible Range** if you like the profile following you as you scroll through history. If an EA reads the level buffers, use Fixed Bars.

Where did the magnet chip go?

It only exists in Visible Range mode. In Fixed Bars mode the range is defined by a bar count, so a screen-following anchor would contradict it — the chip is hidden and disabled automatically.

What does VOBS actually measure?

The difference between a short volume-weighted average price and a longer one. It rises when recent trading is happening at higher prices with real size behind it. See Chapter 6.

Is the VOBS number comparable across days?

No. It is scaled to whatever is on screen. Read the shape of the peaks relative to each other, not the absolute value.

What are the coloured VOBS bars?

Six VSA states: strong, weak, climax, stopping, compressed and no interest. Chapter 6 has the full table. Gold, purple and orange are the warning states.

What is a naked POC?

The point of control of a completed day that price has not traded back to since. Markets tend to return to them, which makes them useful targets.

Why do naked POC lines disappear?

Because price touched them. Once tested, a level is no longer naked and is dropped on the next daily rebuild.

I see no naked POCs at all.

Either the market has been rotational and revisited everything, or the chart lacks history. Press **Home** and wait for bars to download.

Do alerts work in the Strategy Tester?

No, by design. A visual-mode run would fire hundreds of popups within seconds.

Can my EA read the levels?

Yes. Buffers 4, 5, 6 and 7 carry POC, VAH, VAL and the nearest naked POC. Chapter 18 has a worked example.

Will updating break my existing EA?

No. VOBS buffer indices 0–3 are unchanged. The level buffers were added above them deliberately.

Why did my .set file stop working?

Input names changed in version 2.00. Build a new one from a Chapter 17 preset.

Does it change my chart settings permanently?

No. Grid, separators, ask line, volumes, chart mode and shift are saved when it attaches and restored when you remove it.

Does it work on a Mac or on VPS?

Anywhere MetaTrader 5 runs. It uses no DLLs and no external files. On a headless VPS the drawing still happens, so if you only want the buffers for an EA, turn off the profile, panel and flow layers to save resources.

How many charts can I run it on?

There is no licence limit within your MQL5 activations. Practically, each chart costs about 1.4 MB and a small amount of CPU, so a dozen charts on a normal machine is comfortable.

Where do I get support?

Through the product's comments section on MQL5, or by private message to the author's MQL5 profile. Include your build number, symbol and timeframe.

Glossary

Term	Meaning
Absorption	Heavy volume that produces almost no price movement, because a large participant is filling orders against the move.
AUTO mode	Range state in which the right edge follows the newest bar.
Class A / B / C	Grading of divergence by how clearly price and the oscillator disagree. A is strongest.
Climax bar	VOBS state: very high volume with a wide range and a weak close. Often the last bar of a move.
Delta	Signed estimate of how much of a bar's volume pushed price up versus down.
Developing POC	The POC of a session still in progress. In AUTO mode the displayed POC is a developing POC.
Divergence	Price and a flow measure moving in opposite directions — a new extreme in price on weaker participation.
Divergence candle	A bar whose delta disagrees with its own direction, highlighted in blue or gold.
D-shape	Balanced profile with the most volume in the middle. A range session.
Effort versus result	Wyckoff principle: compare the volume spent with the price movement achieved. The basis of the absorption test.
Hidden divergence	Continuation pattern: price makes a higher low while the oscillator makes a lower low, or the mirror. Not detected by this indicator.
High-volume node	A long row. A price the market agreed on and where it tends to stall.
LOCKED mode	Range state after you drag a picker. New bars do not join the profile.
Low-volume node	A short row between longer ones. A price the market rejected quickly, and where price later travels fast.
Magnet	The chip above the left picker that pins the range start to the leftmost visible bar.
Naked POC	A daily point of control that price has not returned to since the day it formed.
P-shape	Profile with volume concentrated at the top. Typically short covering.
b-shape	Profile with volume concentrated at the bottom. Typically long liquidation.
Pivot	A swing high or low — a bar whose extreme exceeds its neighbours on both sides.
POC	Point of Control. The single price row with the most volume.
Range-proportional distribution	Method of spreading a bar's volume across price rows in proportion to how much of its range sits in each row.
Real volume	Actual traded contracts or shares, published by exchange-connected brokers.
Stopping volume	VOBS state: heavy volume where the close reverses against the bar's direction.
Tail	The thin part of a profile above or below the value area.
Tick volume	Count of price changes in a bar. MetaTrader's volume measure for spot forex.
VAH / VAL	Value Area High and Low — the upper and lower edges of the value area.
Value area	The price band containing a set share of the range's volume, 70% by default.
VOBS	Volume Order Balance Strength. The subwindow histogram measuring volume-weighted price momentum.
VSA	Volume Spread Analysis. The tradition the six VOBS bar states come from.

Version history and support

Changelog

Version	Changes
2.20	Range anchor modes. A new Fixed Bars mode profiles the last N bars and ignores zoom and scroll entirely; the magnet chip is hidden and disabled in that mode. Visible Range remains the default and is unchanged. RESET now returns to the configured bar count in Fixed Bars mode.
2.10	Delta divergence candle highlighting. A bar whose delta disagrees with its own direction is overlaid in blue or gold, with a configurable thickness and a strength filter. Fixed: delta labels not reappearing when the FLOW layer was toggled back on.
2.00	Major rebuild. Draggable time range with two chevron pickers and an edge magnet. Three-zone 3D histogram. Hourly session profiles removed; naked POCs re-anchored to daily profiles. Absorption redesigned as an effort-versus-result test and decoupled from the delta labels. VOBS and profile engines made incremental. POC, VAH, VAL and naked POC exposed as EA buffers. Per-event alert cooldowns. Chart properties restored on removal. Inputs reduced from about 125 to 62.
1.5x	Session profiles, VOBS oscillator, delta footprint, absorption pseudo-candles, naked POC tracker, HVN/LVN detection.

Upgrading from 1.x

What changed	What to do
Input names	Old <code>.set</code> files will not load. Build a new one from a Chapter 17 preset.
VOBS buffers	Indices 0–3 unchanged. Existing <code>iCustom</code> calls keep working.
Session profiles	Removed. Naked POCs now come from daily profiles, which is what most traders referenced anyway.
HVN / LVN markers	Removed. The histogram's own shape shows the same information without two threshold settings to tune.
Absorption	New detection method. Expect fewer but more meaningful markers.

Support

Channel	Use it for
Product comments on MQL5	Questions other buyers benefit from, and feature requests.
MQL5 private message	Account-specific issues, or anything you would rather not post publicly.

When reporting a problem, include your MetaTrader build number, the symbol and timeframe, your input settings, and whether the issue survives a RESET and a re-attach.

RISK DISCLAIMER

This indicator is an analysis tool. It does not place trades and it does not predict future prices. Volume profile, delta and divergence describe what has already happened in the market; what happens next remains uncertain. Trading foreign exchange, futures and other leveraged instruments carries a substantial risk of loss and is not suitable for every investor. Past behaviour of any level, pattern or setup described in this guide does not guarantee future results. Nothing in this document is financial advice. Trade only with capital you can afford to lose, and use a stop on every position.

Volume Profile Order Flow PRO · Version 2.20

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