KillZones

ICT trading sessions and kill zones indicator with "Asian sweep → CHoCH in the London Kill Zone" trades for MetaTrader 4 and MetaTrader 5

Ready-to-use .EX4 (MT4) and .EX5 (MT5) files

📖 Статья (RU): https://s4u.pro/smart-money/kill-zones.html

📖 Article (EN): https://s4u.pro/en/kill-zones-strategy/

▶ Видео (RU): https://youtu.be/v6U1KhPjJmk

▶ Video (EN): https://youtu.be/oyr9bpTklWc

✈ Telegram: https://t.me/strategy4you

Files:	KillZones.ex4 (MT4) KillZones.ex5 (MT5)
Program type:	Indicator (not an Expert Advisor or script), does not trade
Draws:	Asian range, London and New York kill zones, sweep, CHoCH, entry / SL / TP, trade result, statistics
Article markets:	EURUSD, GBPUSD, EURJPY, GBPJPY
Article timeframe:	M5
Version:	v1.00
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1. What are Kill Zones?

Kill Zones are the most active hours of the trading sessions in ICT / Smart Money. Overnight, in the **Asian session**, price sits in a narrow range with stop losses piling up above and below it. At the European open (Frankfurt, London) price often takes **one** side of Asia — a liquidity sweep (the fake move, "Judas swing") — and then reverses into the real move of the day. The indicator marks the sessions and finds this setup by the article rules: Asian sweep → **change of character (CHoCH)** on M5 in the London Kill Zone 03:00–05:00 New York time → market entry.

> ! **What R means.** R is the stop size of a trade. Stop hit — **−1R**; price moved three stops in our favour — **+3R**. Median stop in the article test: EURUSD ≈ 26 pips, GBPUSD ≈ 35, EURJPY ≈ 37, GBPJPY ≈ 47. At 0.5% risk per trade, 1R = 0.5% of the account. The whole article result +315R = +13,775 pips across the four pairs over 22 years.

Full strategy description: https://s4u.pro/en/kill-zones-strategy/

Session times (everything is in New York time)

Session	New York	UTC (winter / summer)	Platform GMT+2 / GMT+3
Asian range	19:00–02:00	00:00–07:00 / 23:00–06:00	02:00–09:00
Frankfurt	02:00–03:00	07:00–08:00 / 06:00–07:00	09:00–10:00
London Kill Zone (entry window 03:00–05:00)	02:00–05:00	07:00–10:00 / 06:00–09:00	09:00–12:00 (entry 10:00–12:00)
New York Kill Zone	07:00–10:00	12:00–15:00 / 11:00–14:00	14:00–17:00
Trade close	17:00	22:00 / 21:00	00:00

> Most brokers run the MT4/MT5 server on GMT+2 in winter and GMT+3 in summer, switching together with New York: then **ServerMinusNY = 7** (default) and the platform hours stay the same all year. If your broker uses another server time, work out the difference with New York and set it in ServerMinusNY.

Setup rules

Element	BUY	SELL
Asian range	High and low of price from 19:00 to 02:00 NY	Same
Sweep	After 02:00 price trades BELOW the Asian low, the Asian high stays untouched	After 02:00 price trades ABOVE the Asian high, the low stays untouched
CHoCH	An M5 candle closes above the high of the 12 candles before the sweep	An M5 candle closes below the low of the 12 candles before the sweep

Window	The CHoCH candle closes between 03:00 and 05:00 NY (otherwise no trade)	Same
Entry	At market on the CHoCH candle close	At market on the CHoCH candle close
Stop loss	Beyond the sweep low (+ your spread — StopBufferPips)	Beyond the sweep high (+ spread)
Take profit	3R (3 × risk) or close at 17:00 NY	3R or close at 17:00 NY

Trade management

Rule	Description
One trade a day	No more than one setup per pair per trading day
Both sides taken	If one candle takes both the Asian high and low, the day is skipped
Time exit	Neither stop nor target by 17:00 NY — close at market (75% of such trades were in profit in the test)
Risk	0.25–0.5% of the account per trade: the test maximum drawdown is −70R

What the indicator shows on the chart

- Blue **ASIA** box — the Asian range 19:00–02:00 NY (high and low)
- Brown **LONDON KZ** box — the London Kill Zone 02:00–05:00 NY; green **NY KZ** — the New York one 07:00–10:00 NY
- Orange "Sweep" label — the candle that took the Asian high or low
- Purple dashed line + "CHoCH" — the break-of-structure level and the candle that closed beyond it
- Blue arrow ↑ (BUY) / red arrow ↓ (SELL) — the entry candle
- Yellow dashed line — entry; red — Stop Loss, green — Take Profit
- Result label: `+3.0R` (take profit), `−1.0R` (stop), `+0.6R (17:00)` (closed at the end of the day), `BUY OPEN / SELL OPEN` (trade open)
- Statistics panel: days, signals, Win / Loss, closed at 17:00, win rate, total R and average R

Article results (EURUSD, GBPUSD, EURJPY, GBPJPY; M5, 2005 — October 2026, spread included)

Variant	Trades	Win rate	Total	PF	Drawdown
Asia sweep → CHoCH M5, London 03:00–05:00 NY (article)	5 334	40.9%	+315.2R	1.11	−69.6R
Asia sweep, entry right on the return (no CHoCH)	6 931	28.0%	−59.2R	0.99	−176.7R
CHoCH in Frankfurt 02:00–03:00 NY	1 616	30.0%	−60.3R	0.95	−104.6R
New York 08:00–11:00 (sweep of the London range)	5 774	42.5%	−391.2R	0.83	−395.6R
Same rules on USDJPY, AUDUSD, USDCAD, USDCHF, NZDUSD, GBPAUD, XAUUSD	7 231	37.5%	−214.2R	0.95	−363.8R
Target 2R instead of 3R	5 334	42.1%	+247.7R	1.09	−67.5R
Target 4R instead of 3R	5 334	40.5%	+279.3R	1.10	−90.7R

> Only the Asian sweep with a break of structure in the London Kill Zone is profitable: +315R, all 4 pairs and 17 of 22 years positive. Entry right on the return, Frankfurt, the New York Kill Zone, gold and the dollar pairs lose. There are long flat periods (2011–2019) and losing years (2016: −52R, 2025: −8R). Check your symbol with the statistics panel.

3. Installing in MetaTrader 4

Step 1 — Open the indicators folder

MT4: File → Open Data Folder → MQL4 → Indicators.

Step 2 — Copy the file

1. Copy **KillZones.ex4** to the `MQL4\Indicators\` folder
2. Restart MT4 or right-click in the Navigator → "Refresh"

Step 3 — Add it to a chart

1. Navigator (Ctrl+N) → Indicators → **KillZones**
2. Drag it onto an **M5** chart → "Common" tab: optionally tick "Allow DLL imports" (only for the welcome window)
3. Check **ServerMinusNY** on the "Inputs" tab → OK

4. Installing in MetaTrader 5

Step 1 — Open the indicators folder

MT5: File → Open Data Folder → MQL5 → Indicators.

Step 2 — Copy the file

1. Copy **KillZones.ex5** to the `MQL5\Indicators\` folder
2. Restart MT5 or right-click in the Navigator → "Refresh"

Step 3 — Add it to a chart

1. Navigator (Ctrl+N) → Indicators → **KillZones**
2. "Dependencies" tab: optionally tick "Allow DLL imports" (only for the welcome window)
3. In MT5 the welcome window appears on the first tick (platform behaviour). OK opens Telegram

> Without DLL permission the indicator works fully — only the welcome window is not shown; the copyright and links stay on the chart.

5. Indicator parameters

TIME (New York hours)

Parameter	Default	Description
ServerMinusNY	7	Server time minus New York time, hours. GMT+2/+3 brokers = 7
AsiaStartNY / AsiaEndNY	19 / 2	Start and end of the Asian range
EntryFromNY / EntryToNY	3 / 5	Window in which the CHoCH candle must close (London Kill Zone)
CloseAtNY	17	Hour to close an open trade (17 = end of the trading day)

SIGNAL

Parameter	Default	Description
SwingLookback	12	CHoCH level = extreme of the N candles before the sweep (on M5 — the last hour)
StopBufferPips	0	Stop buffer beyond the sweep extreme, pips. Set your spread (article: stop beyond the extreme + spread)
RiskReward	3.0	Take profit in R
CostPips	0	Spread + commission for the statistics, pips (article: EURUSD 1.2, GBPUSD 1.5, EURJPY 2.5, GBPJPY 3.0)
ShowBullish / ShowBearish	true	BUY setups (Asian low swept) / SELL (Asian high swept)

DISPLAY

Parameter	Default	Description
HistoryDays	60	Trading days to mark up
ShowAsiaBox / ShowLondonKZ / ShowNewYorkKZ	true	Asian range, London and New York kill zone boxes
ShowSweeps / ShowCHoCH	true	Sweep label / CHoCH level and candle
ShowTradeLevels	true	Entry, SL and TP lines
ShowArrows / ShowResults	true	Entry arrows / result labels
ShowStats	true	Statistics panel
ArrowOffset / ArrowSize	3 / 3	Arrow distance from the wick (pips) / size 1–5

COLORS / ALERTS

Parameter	Default	Description
Colors	—	Session boxes, sweep, CHoCH, arrows, entry, SL, TP, statistics
AlertPopup / AlertSound / AlertPush	false	Popup / sound / push notification on a new setup

6. Recommended settings

As in the article

Parameter	Value
Pairs	EURUSD, GBPUSD, EURJPY, GBPJPY
Timeframe	M5
ServerMinusNY	7 for GMT+2/+3 brokers (check your broker)
Everything else	Default (Asia 19–02, window 03–05, 12 candles, 3R, close at 17:00)
StopBufferPips / CostPips	your spread: EURUSD 1.2, GBPUSD 1.5, EURJPY 2.5, GBPJPY 3.0
AlertPopup / AlertPush	true

Sessions only (manual trading)

Parameter	Value
ShowTradeLevels / ShowResults / ShowStats / ShowArrows	false

Classic London Kill Zone 02:00–05:00

Parameter	Value
EntryFromNY	2 (in the article Frankfurt 02–03 made –60R — compare yourself)

> The strategy was tested on M5 on four pairs (5,334 trades). On dollar pairs with the yen, franc, commodity currencies and on gold the same rules lost. Do not move the stop to breakeven or close part of the position: in the test this reduced the total.

7. Frequently asked questions (FAQ)

Q: Does the indicator repaint?

A: No. It recalculates only on closed candles, once per new bar. A signal appears on the close of the CHoCH candle.

Q: Does the indicator open trades?

A: No. It is an indicator: it marks sessions, setups, entry / SL / TP levels and statistics.

Q: The session boxes are in the wrong place.

A: Check ServerMinusNY: it is the difference between your broker server time and New York. GMT+2/+3 — 7; a GMT server — 5 in winter and 4 in summer.

Q: Does it work on other timeframes?

A: Sessions are drawn on M1–H1; the setup is built for M5 (12 candles = 1 hour). On higher timeframes the indicator asks you to switch to M5.

Q: Why don't the panel numbers match the article?

A: Your broker has its own quotes, server time, spread and M5 history length. On identical candles the indicator logic matches the article test trade for trade (5,334 of 5,334).

Q: What is R?

A: The stop size. −1R means the stop was hit, +3R a profit of three stops. Result in pips = R × stop in pips.

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Disclaimer: the indicator is a technical analysis tool and is not investment advice. Past performance does not guarantee future results.
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