ANCHOR A VWAP IN ONE DRAG

Fuse Anchored VWAP

Setup & User Guide

Everything you need to install, draw and read an anchored VWAP with standard deviation bands on your chart — from import to your first anchor, including the free 7-day Pro trial.

Version 1.0 · Guide rev. 1.0.1

NinjaTrader 8 Compatible

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FIRST RELEASE

What's in version 1.0

Fuse Anchored VWAP 1.0 is the first release. One installation holds **Free** and **Pro**: Free works at once, and Pro unlocks with a license key or with the **free 7-day trial** that starts with one click.

- **An anchored VWAP you drag in time**
  Click and drag across time on the chart (or click twice) to set the anchor. The VWAP is calculated from the first candle of the anchor, volume-weighted, and grows with every new candle. Drag the line to move the anchor, drag a handle to change it, select it and press **Delete** to remove it. See pages 07 – 08.

- **One button in the chart toolbar**
  It looks like a native NinjaTrader button, with the Fuse logo on the left and an edition badge on the right: **FREE**, **TRIAL 7d**, **PRO** or ★ **PRO**. A click cycles ON → OFF → ✎ (draw); a right-click opens the menu. See page 06.

- **Standard deviation bands** PRO
  ±1σ, ±2σ and ±3σ around the VWAP, with the band sets **Standard**, **Scalp** and **Custom** — calculated like in Fuse VWAP. See pages 13 and 20.

- **Quick anchors** PRO
  Add anchor → current or previous session start, ETH or RTH. The VWAP grows live from the first candle of the session, and the anchor is created again on current data every time the chart loads. See page 11.

- **Fixed end point** PRO
  Drag the right anchor into history and the VWAP ends there, with a short cap; drag it onto or past the last candle and it grows live again. See page 08.

- **Looks and labels**
  8 color schemes, line width and line style PRO; labels as **Name + price**, **Name only**, **Price only** or **Off** (Free and Pro). See pages 12 – 13.

- **Free and Pro in one installation**
  Free: up to 2 anchors per chart, the VWAP line growing to the last candle, HLC/3, Classic colors and labels. Pro adds the bands, unlimited anchors, a fixed end point, price source and looks. The calculation is identical in both. See page 15.

- **Try Pro free for 7 days**
  One click inside the indicator — no email, no license key, no card. It ends on day 7 at 17:00 US Eastern; afterwards Fuse Anchored VWAP keeps running as Free and your settings stay. See page 16.

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WELCOME

Before you start

Fuse Anchored VWAP is a **drawing tool with a toolbar button** for NinjaTrader 8. Drag across time on your chart and it draws the **VWAP from that point on** — the volume-weighted average price from the first candle of your anchor — and, in Pro, standard deviation bands around it. Everything is switched from one button and its right-click menu. This guide walks you through installation, the Pro trial, activation, and every item of the menu.

What you need

Platform	NinjaTrader 8 (latest stable release recommended). Works on live and simulation accounts. The VWAP is calculated from the volume of your chart's candles — no tick replay and no Level 2 / DOM data are needed.
Operating system	Windows 10 / 11. On Apple Silicon Macs, run NinjaTrader inside a Windows VM (Parallels / VMware) — Fuse Anchored VWAP behaves identically there.
Your license key	Only needed to unlock Pro for good. Free works immediately after install with no key at all. A lifetime license key, or the free 7-day trial (one click in the indicator), unlocks Pro in the same installation (pages 16 – 18).

What's inside the download

A single NinjaScript add-on archive (a .zip file), plus this guide. You do **not** need to unzip it — NinjaTrader imports the archive directly.

THE 3-STEP SETUP

1 · Import the add-on → **2 · Add** it to a chart → **3 · Draw** your first anchor. About two minutes, once.

A NOTE ON PRIVACY & SAFETY

Your license is tied to your computer's Machine ID and validated fully offline, and so is the 7-day trial. Nothing is sent from the license window. Fuse Anchored VWAP never sends your trading or account data anywhere. Keep your license key private; it's yours alone.

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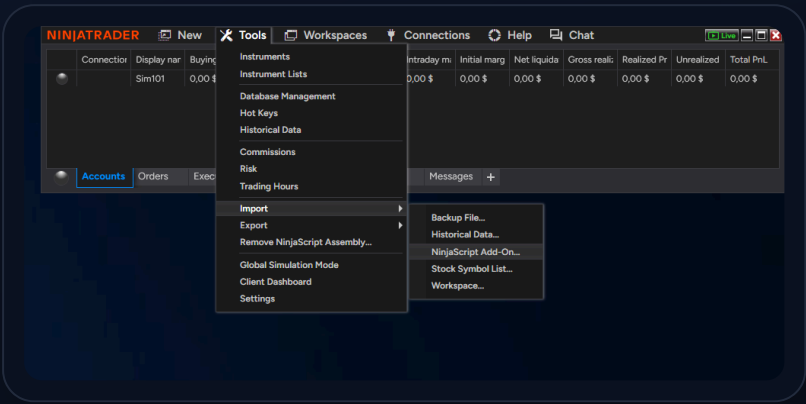
1

STEP ONE

Import the add-on

In NinjaTrader, open the Control Center and go to **Tools → Import → NinjaScript Add-On...**



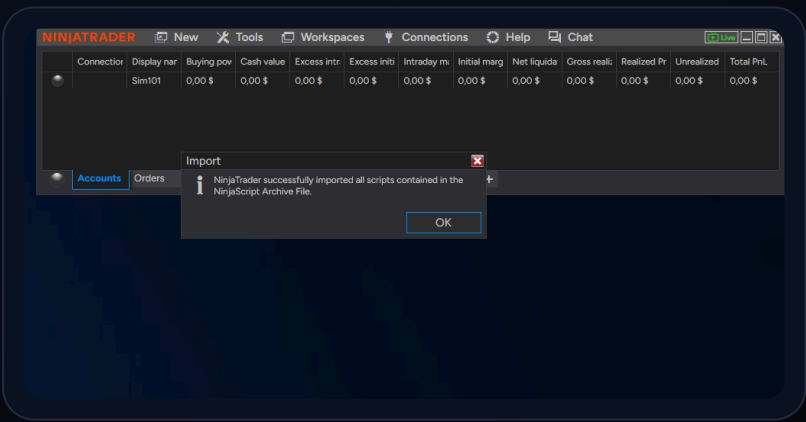
Tools → Import → NinjaScript Add-On... in the NinjaTrader Control Center

1 **Select the archive**

A Windows file window opens. Browse to your downloaded **.zip** file and select it. Import starts immediately — you don't unzip it first.

2 **Confirmation**

NinjaTrader imports and compiles the add-on automatically, then confirms:



Success — **"NinjaTrader successfully imported all scripts"**. Click OK.

IMPORTANT

No manual compiling is required. If Fuse Anchored VWAP doesn't appear in the indicator list yet, simply restart NinjaTrader once — compilation finishes on startup.

UPDATING LATER?

Re-import the new archive the same way and restart NinjaTrader. Your settings and your license stay in place.

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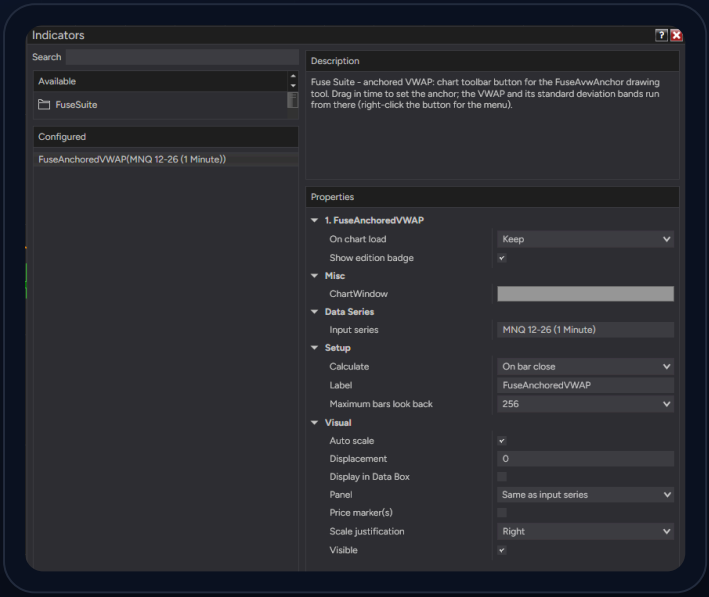
STEP TWO

2 Add it to a chart

Open a chart for the instrument you trade (e.g. NQ or MNQ). Right-click the chart and choose **Indicators...**, then expand the **FuseSuite** folder and add **FuseAnchoredVWAP**.



FuseSuite → **FuseAnchoredVWAP** in the Indicators window — once added, the **Anchored VWAP** button appears in the chart's own toolbar

1. **Open Indicators**
   Right-click the chart and choose **Indicators...**
2. **Pick Fuse Anchored VWAP**
   Under **FuseSuite**, double-click **FuseAnchoredVWAP** — it moves to Configured.
3. **Apply**
   Click **OK** — the toolbar button appears in the chart's own toolbar. Nothing else has to be set.

ONE INSTANCE PER CHART

Add the indicator once per chart. The button belongs to the chart window and is shown only while the active chart tab has Fuse Anchored VWAP. Save the chart to your workspace / chart template so it loads automatically next time.

Properties

There are only two settings in the indicator's Properties (group **1. FuseAnchoredVWAP**). Everything else — colors, bands, labels, price source — is set from the button's right-click menu (page 10).

On chart load	**Keep** (default): anchors are kept with the workspace. **Delete all**: every chart load starts with zero anchors.
Show edition badge	On by default. Shows FREE, TRIAL, PRO or ★ PRO on the button. Turn it off for a narrower button; the tooltip still tells the edition (page 06).

FIRST TIME ON THIS COMPUTER

A short **Welcome** box appears over the chart a moment after you add the indicator. It offers the free 7-day Pro trial — see page 16. Click **Maybe later** to just use Free.

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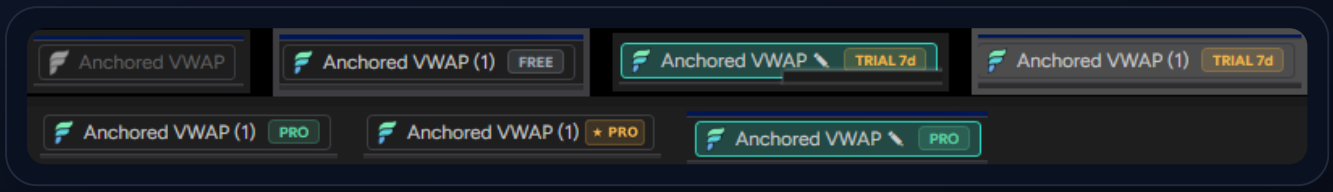
ORIENTATION

The toolbar button

Everything runs from one button in the chart's toolbar, labelled **Anchored VWAP**. It looks like a native NinjaTrader button: the Fuse logo on the left, an edition badge on the right. A left-click cycles through three states; a right-click opens the menu (page 10).



The button in its states — top: **OFF**, **FREE**, ✎ while you draw and **ON** during the **7-day trial**; bottom: **PRO**, **★ PRO** (trial ended) and ✎ with Pro

Anchored VWAP	**OFF.** Gray logo and gray text, no badge. The chart has no anchors, or every anchor is hidden (then the count is shown: "Anchored VWAP (2)").
Anchored VWAP (n)	**ON.** Colored logo and the edition badge. The anchors are on the chart; n = how many.
Anchored VWAP ✎	**Drawing.** A quiet teal frame and wash on the button — click and drag (or click twice) on the chart.
Loading N %	While the chart's history is processed, the button shows the progress with a thin teal bar along its lower edge. It goes away by itself.

How the click cycles

ON → OFF → ✎ (draw) → back to ON once you finish or cancel the drawing. Going from OFF to ✎ shows the hidden anchors again. With no anchors on the chart the button starts at OFF, and a click goes straight into drawing. While you draw, a click on the button or the **Esc** key cancels it.

The edition badge

FREE	Gray outline. Free edition.
TRIAL 7d	Amber. The 7-day Pro trial runs; the number is the days left.
PRO	Mint. A Pro license key is active.
★ PRO	Ochre. The trial has ended; it runs as Free. A quiet reminder, no window.

BUTTON TOOLTIP

"Fuse Anchored VWAP · Free (or Trial, Pro). Click: ON (anchors shown) > OFF (hidden) > ✎ draw an anchor (click and drag on the chart) > back to ON. Right-click: add or delete anchors, colors, price source, visible lines, license."

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EXECUTION

Draw and edit anchors

Click the button until it shows ✎ (on an empty chart one click is enough). Then **click on the chart, drag to the right and release** — or click once, move, and click a second time. The first anchor is where the VWAP starts.



While you place the anchor: a dashed teal band from the first anchor to the cursor, with the time span (for example "45 min", "2 h 10 min" or "1 d 3 h")

1 **Place the anchor**
Drag across time and release, or click twice. A drag shorter than a few pixels waits for the second click. **Esc** cancels.

2 **Read it**
The VWAP is drawn from the first candle of the anchor — the candle that contains the anchor's time. In Free the line always grows to the last candle; in Pro the right anchor decides where it ends (page 08).

3 **Edit it**
Everything is done on the chart itself, as with a native NinjaTrader drawing tool — see below.



A selected anchor: a thin frame around the VWAP and a round handle on each end of the line

Move	Drag the VWAP line: the anchor moves in time.
Change	Select the anchor (click the line); drag a round handle to change the start or the end.
Delete	Select the anchor and press **Delete**, or use the button's menu: **Delete ▸** (page 14).
Hide	Click the button once from ON to OFF; the anchors are hidden, not deleted.

- The handles always sit on the VWAP line — you only choose where in time the anchor goes, not at which price.
- An anchor placed before the loaded history starts at the first loaded candle. An anchor after the last candle is not drawn until there are candles.
- **Saving:** anchors are saved with the chart, the workspace and chart templates, as with native drawing tools. **On chart load** (page 05): **Keep** keeps them, **Delete all** starts every load with zero anchors.

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ON THE CHART

What the line shows

From the first candle of the anchor, the **VWAP line** runs to the right. Before the anchor there is nothing. The candle that is still forming is included and changes with every tick of volume, so the line grows live.



Free: the VWAP line from the anchor, the anchor label with the date, time and **LIVE**, and a dot with a ring at the live end

Anchor	A dot on the line at the first candle. The label next to it reads **dd.MM. HH:mm LIVE** or **dd.MM. HH:mm to dd.MM. HH:mm** for a fixed end.
End of the line	**LIVE** = a dot with a ring: the VWAP grows with every candle. A short vertical cap = the VWAP ends at a fixed candle.
Labels	At the right end: **AVWAP 21234.50**, and in Pro **+1σ 21250.00** … **-3σ** (page 13).

Live or fixed end

Free: the VWAP is always live — the right anchor sits on the last candle. **Pro** PRO : drag the right anchor into history and the VWAP ends there; drag it onto or past the last candle and it is live again (the property **Extend to live** follows).



Pro, fixed end: the VWAP ends at a candle in history, with a short cap and the label "… to dd.MM. HH:mm"

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ON THE CHART

Standard deviation bands

In Pro PRO the VWAP is surrounded by up to three pairs of bands at multiples of the standard deviation (±1σ, ±2σ, ±3σ in the Standard set). They grow and bend with the VWAP; the labels at the right end carry the values.



Pro (or the trial): the VWAP with ±1σ, ±2σ and ±3σ bands and their labels — upper bands in one color, lower bands in the other

- The bands use one color per side (upper, lower); the inner pair is the faintest and the outer pair the strongest.
- Which bands are drawn and where they sit is set in the menu: **Band set**, **Custom levels…** and **Show ▸** (page 13). How they are calculated: page 20.
- On Free there are no bands: the VWAP line is the same, because the calculation is the same.

Tip: zoom the price scale with the mouse wheel — free Fuse Scale Zoom.

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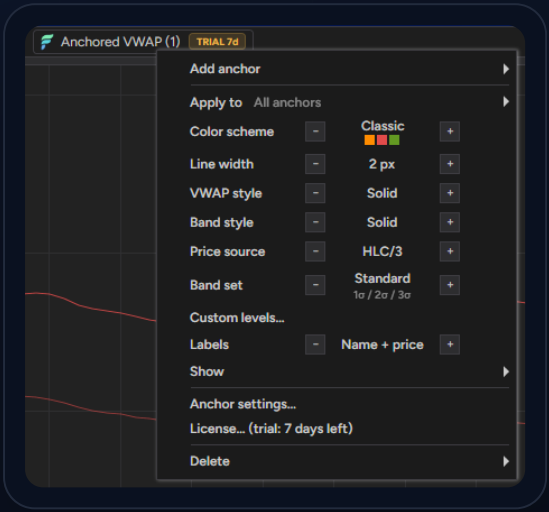
ORIENTATION

6 The right-click menu

Right-click the button and everything you can change lives in one menu. It is rebuilt every time you open it, so it always shows the current state.



The whole menu while the 7-day trial runs

Add anchor ▸	**Draw manually** and the quick anchors — page 11.
Apply to ▸ · Changing: …	All anchors, or one — page 12.
Color scheme · Line width · VWAP style · Band style · Price source	Page 12.
Band set · Custom levels… · Labels · Show ▸	Page 13.
Anchor settings…	Page 14.
Trial / license line	See the table below.
Delete ▸	Page 14.

The trial / license lines, by state

YOUR STATE	MENU SHOWS
Free, trial available	★ Start 7-day Pro trial · Upgrade to Pro…
7-day trial running	License… (trial: N days left)
Free after the trial	★ Upgrade to Pro…
Pro license key active	License…

On Free, the rows with Pro values can still be stepped through with − / + to preview them, but only what Free supports (Classic colors, 2 px, Solid lines, HLC/3, Standard bands) is applied. Pro values are marked PRO or "(Pro)".

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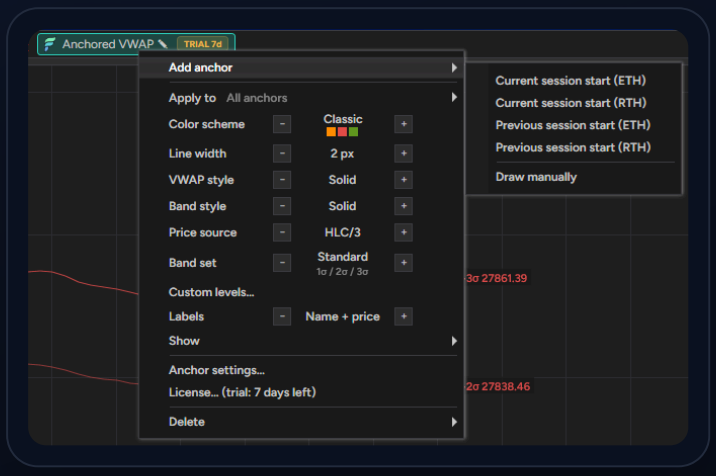
MENU · ADD ANCHOR

Quick anchors

Add anchor ▸ starts an anchor without drawing: at the beginning of the current or the previous session. **Draw manually** is the same as clicking the button and works on both editions.



Add anchor ▸ — the four session starts (Pro) and **Draw manually**

Current session start (ETH) PRO	The first candle of today's ETH session on this chart.
Current session start (RTH) PRO	The first candle of today's RTH session.
Previous session start (ETH) PRO	The first candle of the ETH session before the current one.
Previous session start (RTH) PRO	The first candle of the RTH session before the current one.
Draw manually	Same as clicking the button — Free and Pro.

- The VWAP then grows live from the first candle of the session. The session is taken from the instrument's ETH or RTH trading hours template.
- There is one anchor of each kind: choosing the same item again replaces the first one.
- In menus they are named **Current ETH start**, **Previous RTH start** and so on; hand-drawn anchors are named by their start: **Anchor dd.MM. HH:mm**.
- If there is nothing to anchor to, a window explains why — for example “Today's RTH session has not started yet - there is nothing to anchor to.” before the RTH open, or “Not enough history on this chart…”.

THEY STICK AROUND

The indicator remembers the **kind** of each quick anchor, so after you close and reopen the chart (or restart NinjaTrader) it is created again on the **current data** — today's session start is always today's. Deleting a quick anchor is permanent: it does not come back. Without Pro (no key, no trial) quick anchors are not recreated.

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MENU · APPEARANCE

Apply to, colors, lines & price

Apply to ▸

Controls where the rows below make their change. **All anchors (default)** changes your saved default and every anchor on the chart. Below the separator every anchor is listed by name; pick one and only that anchor changes, and only the one setting you click. The line **Changing: …** under it always says what is targeted.

Color scheme

8 schemes, stepped with −/+: Classic, Deep, Subtle, Vibrant, Aqua, Heat, Signal, Mono. Default: Classic. Each scheme is three colors — the VWAP line, the upper bands and the lower bands.

Classic


Deep


Subtle


Vibrant

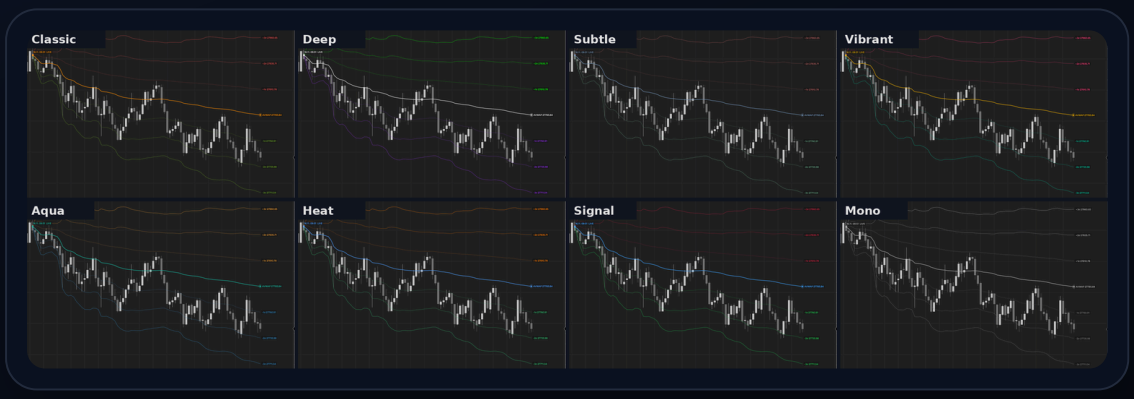

Aqua


Heat


Signal


Mono


The three swatches shown in the menu: VWAP line · upper bands · lower bands



The eight color schemes (Classic, Deep, Subtle, Vibrant / Aqua, Heat, Signal, Mono) on the same chart

Line width PRO	1 – 6 px for the VWAP line; the bands are one pixel thinner. Default 2 px.
VWAP style PRO	Solid, Dash or Dash-dot for the VWAP line.
Band style PRO	Solid, Dash or Dash-dot for the bands, separately from the VWAP line.
Price source PRO	**HLC/3** (default), **Close** or **OHLC/4** — the price taken from every candle (page 20).

FREE EDITION

You can step through every value to preview it, but only **Classic**, **2 px**, **Solid** lines and **HLC/3** are applied. Other values carry the PRO mark (“2 px (Pro)”, “Solid (Pro)”). The calculation itself is the same in Free and Pro.

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MENU · BANDS & LABELS

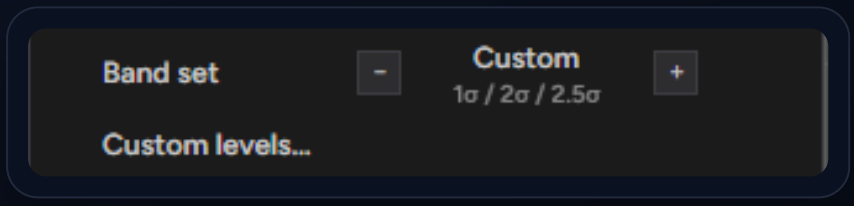
Band set, labels & Show

Band set PRO and Custom levels... PRO

The bands sit at multiples of the standard deviation around the VWAP (page 20). The set decides the multiples — the same sets as in Fuse VWAP:

BAND SET	INNER · MIDDLE · OUTER PAIR	EDITION
Standard	±1σ · ±2σ · ±3σ	Free (see below) and Pro
Scalp	±0.5σ · ±1σ · ±2σ	Pro
Custom	your own three values — default 1σ · 2σ · 2.5σ	Pro

The menu row shows the multiples under the set's name, and the names in **Show** and the chart labels follow the set (for example "±0.5σ bands", "+0.5σ 21234.50"). **Custom levels...** opens a small window: three values, **Inner (±σ)**, **Middle (±σ)** and **Outer (±σ)**, each from 0.1 to 10; a comma or a dot both work. "Enter three numbers between 0.1 and 10." appears if one is out of range. **OK** also switches Band set to Custom.



Band set stepped to **Custom** (the row shows 1σ / 2σ / 2.5σ), with **Custom levels...** right below it

Labels

Free and Pro. Stepped with −/+: **Name + price** (AVWAP 21234.50 · +1σ 21250.00 · the anchor label with date and time), **Name only** (AVWAP · +1σ), **Price only** (just the number) and **Off**. Default: Name + price.

Show ▸

All and **None** switch everything; below them every element on its own. The menu stays open while you tick. All are on by default.

ELEMENT	EDITION
VWAP line	Free & Pro
±1σ bands · ±2σ bands · ±3σ bands (the numbers follow the band set)	Pro — grayed out and marked PRO on Free

A check mark reads from the **Apply to** target when one is picked, otherwise from the saved default.

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MENU · FINE-TUNING & CLEANUP

Anchor settings & Delete

Anchor settings...

Opens NinjaTrader's own drawing-tool editor for your anchors — the place for what is not in the menu: the color, width and style of each line, and the font size of the labels. It needs at least one anchor on the chart.



Anchor settings... — NinjaTrader's own property editor for the anchors

0. Anchors	**Start** and **End** — time of each anchor.
1. Calculation	**Price source** · **Extend to live** — follows the right anchor (Pro); Free is always live.
2. Lines	**Band set** · **Custom level 1 / 2 / 3 (SD)** · **Show VWAP line** · **Show inner / middle / outer bands** · **Color scheme** · **VWAP line**, **Upper bands**, **Lower bands** (color, width, style).
3. Labels	**Labels** · **Font size** (6 – 24, default 11).

On Free the Pro settings can be edited but are not applied: Free draws the Classic look, 2 px, solid lines and no bands.

Delete ▸

Selected (k)	Deletes the k anchors currently selected on the chart. Active only when k > 0.
All (n)	Deletes all n anchors on the chart.
Individual anchors	Listed by name — only when there is more than one anchor on the chart.

- Deleting more than one anchor asks first: **"Delete N anchors from this chart?"** with the button **Delete**; deleting a single one does not ask.
- Deleting a quick anchor is permanent — it is not created again when the chart loads (page 11).

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REFERENCE

Free vs. Pro, at a glance

One installation, one calculation. Free is a usable tool, not a demo; Pro adds the bands, more anchors and the choices.

	FREE	PRO
Anchors per chart	up to 2	unlimited (technical ceiling: 30)
VWAP line growing live to the last candle	✓	✓
Fixed end point (VWAP ends at a candle you choose)	–	✓
±1σ / ±2σ / ±3σ bands	–	✓
Band sets Standard · Scalp · Custom levels	Standard only (no bands)	✓
Quick anchors (current / previous session, ETH / RTH)	–	✓
Price source	HLC/3	HLC/3 · Close · OHLC/4
Color schemes	Classic	all 8
Line width · VWAP style · Band style	2 px, solid	✓
Labels: Name + price · Name only · Price only · Off	✓	✓
Show / hide the VWAP line, edition badge, On chart load	✓	✓
Same calculation	✓	✓

THE TRIAL IS THE FULL PRO

For 7 days you get exactly the Pro column — nothing is held back. When it ends, Fuse Anchored VWAP returns to the Free column and keeps your settings (page 17).

Where things are saved

Menu settings	Documents\NinjaTrader 8\FuseSuite\anchoredvwap.xml — one file for the whole install; it is the default for new anchors and applies after a restart.
License key	Documents\NinjaTrader 8\FuseSuite\fuse_anchoredvwap_license.txt — tied to this computer's Machine ID.
Trial	A signed trial record on this computer — one trial per computer.
Anchors	Saved with the chart, the workspace and chart templates (native NinjaTrader behaviour); quick anchors only as their kind and created again when the chart loads (page 11).

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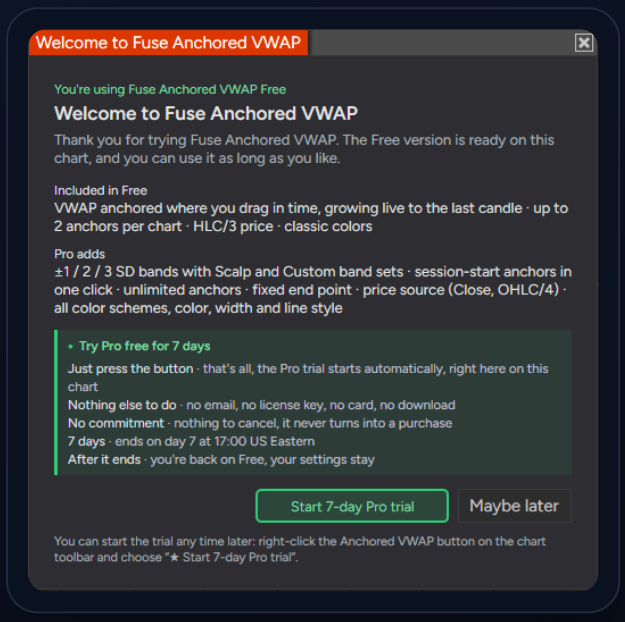
7-DAY PRO TRIAL

Try Pro free for 7 days

The trial unlocks **every Pro feature for 7 days** — no payment, no card, no email, no license key, no download. One click, and it works offline.

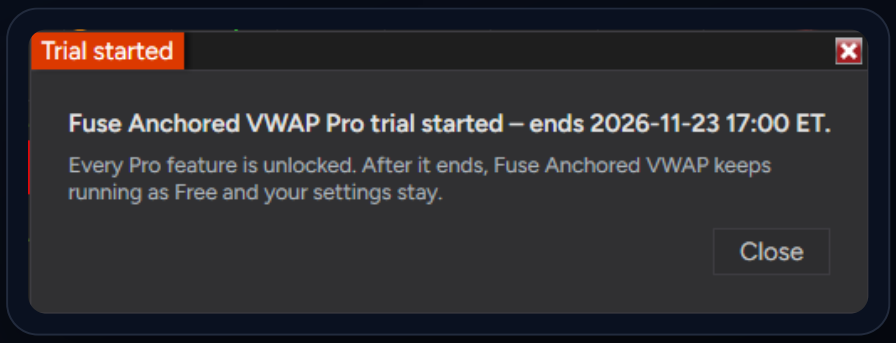


The welcome box — **Start 7-day Pro trial** or **Maybe later**

1 **Start the trial**
Any one of three places: click **Start 7-day Pro trial** in the welcome box (shown once, the first time you add Fuse Anchored VWAP on this computer), or right-click the button → ★ **Start 7-day Pro trial**, or **Try Pro free for 7 days** in the license window (page 18).

2 **That's it**
A message confirms the start and the end time and closes by itself after about 12 seconds. Pro unlocks at once on every open chart — no restart.

3 **Watch the days**
The button badge reads **TRIAL 7d**, the menu **License... (trial: N days left)**, and the license window "Trial: N days left (until yyyy-MM-dd HH:mm ET)".



The "Trial started" message: "Fuse Anchored VWAP Pro trial started – ends yyyy-MM-dd 17:00 ET."

WHAT YOU GET

Every Pro feature, on every open chart, for 7 days: bands and band sets, unlimited anchors, fixed end point, quick anchors, price source and all looks. Free's limits (2 anchors, Classic colors, no bands) are lifted at once, and the anchors you already drew keep working.

The welcome box opens about 1.5 seconds after you first add the indicator, once per computer. **Maybe later** is final — the trial can still be started any time from the button's menu.

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7-DAY PRO TRIAL

After the 7 days

What happens while the trial runs, when it ends, and the few rules that keep it fair.

How long	7 days from your click. It ends at **17:00 US Eastern time** on day 7; the license window shows the exact end.
When it ends	Fuse Anchored VWAP keeps running as Free — nothing breaks. A window opens once: **Trial ended** — "Your Fuse Anchored VWAP Pro trial has ended." with **Get lifetime license**, **Enter license key** and **Close**. The badge changes to ★ **PRO** and the menu to ★ **Upgrade to Pro...**.
Your work stays	Your settings stay. The anchors on the chart are not deleted: they are drawn the Free way (VWAP line, Classic look, no bands), and you can add up to 2 anchors per chart through the button; quick anchors are not created again.
Rules	One trial per computer. Reinstalling Fuse Anchored VWAP or removing a license does not restart it, and setting the computer's clock back does not extend it. A paid license key always takes precedence over the trial.

NO "START 7-DAY PRO TRIAL" IN THE MENU?

The trial was already used on this computer, a license key is active, or Fuse can't read your Machine ID. In the license window the green box is then replaced by one sentence — "Your 7-day Pro trial ended on yyyy-MM-dd." Questions: **fuseindicators@gmail.com**.

The trial and a license key

Key while the trial runs	You can enter a license key at any time; it takes precedence and the trial is not needed.
Remove license	If a trial is still running, it carries on with the days left; if it has ended, the edition returns to Free.

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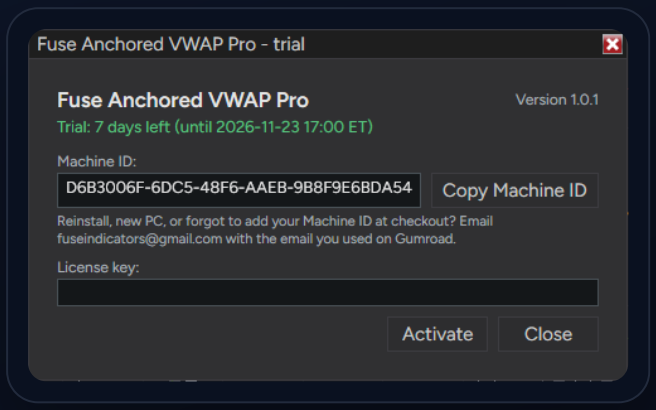
LICENSING

Free, trial and Pro license

Right-click the button → **Upgrade to Pro...** (Free) or **License...** (trial or key) — one window for all three states. The key unlocks Pro in place, no restart.



The license window during the **7-day trial**: Machine ID, **Copy Machine ID** and the license key field

Free	Window title **Upgrade to Fuse Anchored VWAP Pro**. Shows "No license key entered", the green trial box with **Try Pro free for 7 days**, what Pro adds, **Buy Pro on Gumroad**, your Machine ID and the license key field.
Trial	Window title **Fuse Anchored VWAP Pro - trial**. Shows "Trial: N days left (until yyyy-MM-dd HH:mm ET)". You can enter a license key at any time.
Pro	Window title **Fuse Anchored VWAP Pro - license**. Shows "Valid until yyyy-MM-dd" and a **Remove license** button.

Under the Machine ID: "Reinstall, new PC, or forgot to add your Machine ID at checkout? Email fuseindicators@gmail.com with the email you used on Gumroad." Nothing is sent from the window.

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LICENSING

Buy, activate, remove

From purchase to a working Pro license, step by step.

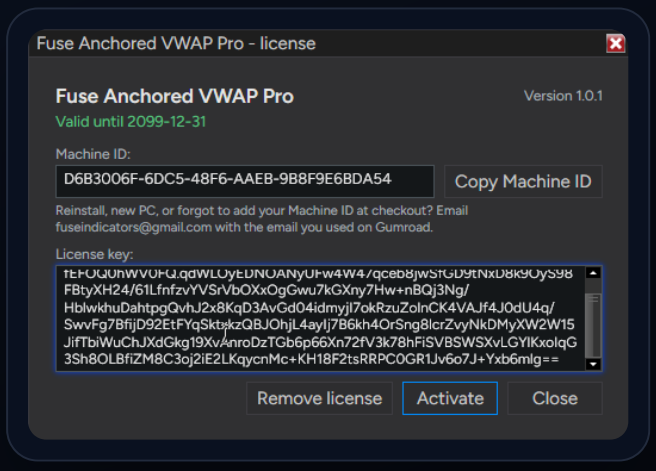
1. **Buy Pro**
   Click **Buy Pro on Gumroad** in the license window (or use the link on the last page).

2. **Machine ID at checkout**
   Click **Copy Machine ID**, then paste it into the **Machine ID** field at checkout. Your license key is e-mailed after the order is received.

3. **Reinstall, new PC or forgot the Machine ID**
   E-mail **fuseindicators@gmail.com** from the address you used on Gumroad; the same license key is re-issued for the new computer. Nothing is sent from the indicator.

4. **Paste the key and Activate**
   Paste it into **License key:** — text around it is fine ("License key: <key>" copied straight from the e-mail). Click **Activate**; the status turns to "Valid until yyyy-MM-dd" and every open chart unlocks. **Remove license** asks for confirmation and is reversible — the same key activates again any time.

If a key is rejected the status says why: "Key is for a different product (...)", "License key is for a different machine", "Expired on yyyy-MM-dd", "Invalid signature" or "Malformed license key". A failed activation never removes a valid license. A license is tied to one computer's Machine ID.



After **Activate**: **Valid until** in green, and **Remove license** next to Activate

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THE NUMBERS

How the VWAP and the bands are calculated

Fuse Anchored VWAP calculates one volume-weighted average and one volume-weighted standard deviation per anchor, the same way as Fuse VWAP. Each candle has a price **p** and a weight **v** (its volume). The calculation starts at the **first candle of the anchor** and runs to the last candle (live) or to the candle where the anchor ends (fixed end).

$$VWAP = \Sigma(p \cdot v) / \Sigma(v)$$

$$SD = \sqrt{\left(\Sigma(p^2 \cdot v) / \Sigma(v) - VWAP^2 \right)}$$

$$Bands = VWAP \pm k \cdot SD$$

The SD is volume-weighted and population-based (not sample) and is the same for every price source. Internally the sums are kept relative to the price of the first candle — the same result, with better numerical precision. The candle that is still forming is included and updates as it grows. **σ or SD?** σ is the standard deviation (SD): the menu and the chart labels write "σ" ("±1σ"), the settings window writes "SD" ("Custom level 1 (SD)").

Price source

HLC/3	(High + Low + Close) / 3 of each candle. Default, and the only choice on Free.
Close PRO	The close of each candle.
OHLC/4 PRO	(Open + High + Low + Close) / 4 of each candle.

What the anchor decides

- The anchor time picks the **first candle**: the candle that contains it (candle times are close times, so a click inside a candle belongs to that candle).
- The bands use **k** from the band set (page 13): 1 · 2 · 3 in Standard, 0.5 · 1 · 2 in Scalp, your three values in Custom.
- With zero volume since the anchor there is nothing to average yet, so nothing is drawn until the first volume arrives.
- **Free and Pro calculate the same.** Pro adds the bands, the price source and the looks — not a different result.

COMPARING WITH FUSE VWAP

To compare with the session VWAP of Fuse VWAP, anchor on the first candle of the session (Add anchor ▸ Current session start) and use the same price source. In Fuse VWAP set **Calculation** to **Custom** with the same price source — Auto may use every trade when Tick Replay is on. The VWAP of Fuse Anchored VWAP is always calculated from the candles of the chart.

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YOU'RE SET

Draw, read, done

That's the whole tool. Import once, add it to a chart once, then drag an anchor wherever you want the VWAP to start.

Quick troubleshooting

Button not in the toolbar	Confirm FuseAnchoredVWAP was added under Indicators (page 05) and that the active chart tab is the one that has it — the button is shown only there. If it's not in the list at all, restart NinjaTrader once so compilation completes.
Anchors disappeared	Click the button once: OFF only hides them (the count stays, "Anchored VWAP (2)"). After reopening the chart, **On chart load = Delete all** clears them; with **Keep** they are saved with the workspace, so save it.
The anchor is not drawn	The anchor is after the last candle, or the whole range is before the loaded history (check the chart's **Days to load**).
A window says "Anchor limit of the Free version"	Free shows up to 2 anchors per chart. Delete one (page 14), start the 7-day trial or activate Pro. The limit is checked when you start an anchor with the button (Draw manually or Add anchor); an anchor that did not come from the button is not checked when it is added. Pro shows up to 30 anchors per chart.
No bands on the chart	The bands are Pro (page 15), and the rows **±1σ bands** … must be ticked under **Show** (page 13).
Pro options switched off again	The 7-day trial has ended (the badge shows ★ PRO, the menu ★ Upgrade to Pro…). Your settings are kept — enter a license key to unlock Pro again.
The value differs from Fuse VWAP	Same price source and the same first candle are needed; set Fuse VWAP to Calculation = Custom for a like-for-like comparison (page 20).
Forgot the Machine ID at checkout, reinstall or new PC	E-mail **fuseindicators@gmail.com** with the e-mail you used on Gumroad and your Machine ID (**Copy Machine ID** in the license window).

SUPPORT

Questions, a new Machine ID, or feedback? Email **fuseindicators@gmail.com** — you'll hear back from the trader who built it.

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DISCLOSURES

Risk Disclosure

Risk Disclosure

Futures and forex trading contains substantial risk and is not for every investor. An investor could potentially lose all or more than the initial investment. Risk capital is money that can be lost without jeopardizing one's financial security or lifestyle. Only risk capital should be used for trading and only those with sufficient risk capital should consider trading. Past performance is not necessarily indicative of future results.

Fuse Anchored VWAP is a software tool that draws a volume-weighted average price, and optional standard deviation bands, from a point in time you select on your chart. It does not provide trading advice or signals, does not guarantee profits and cannot prevent losses. Values are calculated from the data your platform and data feed provide and may be late, incomplete or wrong. Features depend on your settings, platform, data and connection and may not work as expected. You are solely responsible for your trading decisions, for following the rules of your trading firm, and for your results.

Hypothetical Performance Disclosure

Screenshots are for illustration only. Any profit or loss shown is hypothetical. Hypothetical performance results have many inherent limitations. No representation is being made that any account will or is likely to achieve profits or losses similar to those shown; in fact, there are frequently sharp differences between hypothetical performance results and the actual results subsequently achieved by any particular trading program. Hypothetical trading does not involve financial risk, and no hypothetical trading record can completely account for the impact of financial risk of actual trading.

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