BIG-TRADE BUBBLES ON YOUR PRICE CHART

Fuse Big Trades

Setup & User Guide

Everything you need to install, try, activate and use Fuse Big Trades: one bubble for every large order, drawn right on the price chart, from one button in the chart toolbar.

Version 1.2 · Guide rev. 1.2.0

NinjaTrader 8 Compatible

Futures trading involves substantial risk of loss. See the Risk Disclosure on the last page.

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CHANGELOG

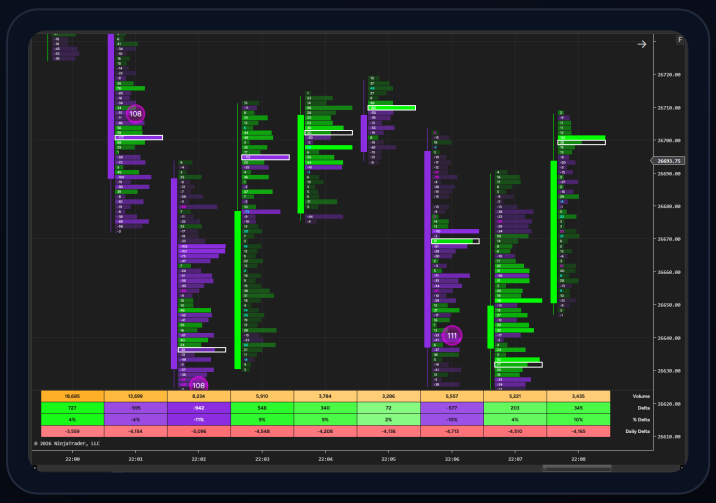
What's new in 1.2

Version 1.2 adds the **Input** setting, a new toolbar button and a cleaner view next to Fuse Footprint. To update, import the new add-on over the old one — see **Upgrading** below. Your settings and your license key carry over.

- **1.2 · Input: Aggregate or Volume**
  The same choice professional order-flow platforms offer. **Aggregate** (default, recommended) rebuilds each aggressive order from its prints, so one order = one bubble. **Volume** counts every print on its own. In Properties and in the button menu. See page 8.

- **1.2 · New toolbar button**
  The Fuse logo, the colors of your NinjaTrader skin (dark or light) and a small edition badge: **FREE**, **TRIAL** with the days left, **PRO**, or ★ **PRO** after a trial ended. While history loads it shows **Loading n %** with a thin progress bar. **Show edition badge** (Properties) hides the badge for a narrower button. See page 6.

- **1.2 · Works with Fuse Footprint**
  With Fuse Footprint on the same chart, bubbles, their numbers, Stacked Imbalance zones and the candle POC are no longer drawn over the Footprint footer.



Fuse Big Trades with Fuse Footprint: the bubbles stop at the top edge of the footer

- **Changed**
  Aggregate split prints and **Trade aggregation** were replaced by Input. Saved workspaces and templates load as before; if Aggregate split prints was switched off, Input becomes Volume.

UPGRADING FROM 1.0 OR 1.1

Close any chart that uses Fuse Big Trades if NinjaTrader asks, then **Tools → Import → NinjaScript Add-On...** and select the new .zip. NinjaTrader replaces the old version. If a chart still runs the old one, restart NinjaTrader once. Your Pro license key and a running trial keep working.

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WELCOME

Before you start

Fuse Big Trades draws big-trade bubbles on the price chart of NinjaTrader 8. **One bubble is one order.** The bubble sits at the price of the order, its size follows the number of contracts, its color shows whether buyers or sellers were the aggressor. It needs no NinjaTrader Order Flow+ subscription; ordinary market data is enough. This guide walks you through installation, the free trial, activation and every item of the menu.

WHY THIS EXISTS

I wanted to see the large orders on the price chart without opening another window, so I built Fuse Big Trades myself: one button, a few settings, no clutter.

What you need

Platform	NinjaTrader 8 (latest stable release recommended). Works on live and simulation accounts and with any data feed that supplies tick data. Tick Replay is optional (see page 10).
Operating system	Windows 10 / 11. On Apple Silicon Macs, run NinjaTrader inside a Windows VM (Parallels / VMware); Fuse Big Trades behaves identically there.
Your license	Free works immediately after install with no key. Pro unlocks with a license key — or try every Pro feature free for 7 days with one click, no key and no e-mail (page 16).

What's inside the download

A single NinjaScript add-on archive (a .zip file) containing the indicator, plus this guide. You do **not** need to unzip it; NinjaTrader imports the archive directly. Free, the 7-day Pro trial and Pro are the same file.

THE 3-STEP SETUP

1 · Import the add-on → **2 · Add** it to a chart → **3 · Look** at the Big Trades button. 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 trial. Fuse Big Trades sends nothing from the license window. It never sends your trading or account data anywhere. Keep your license key private; it is yours alone.

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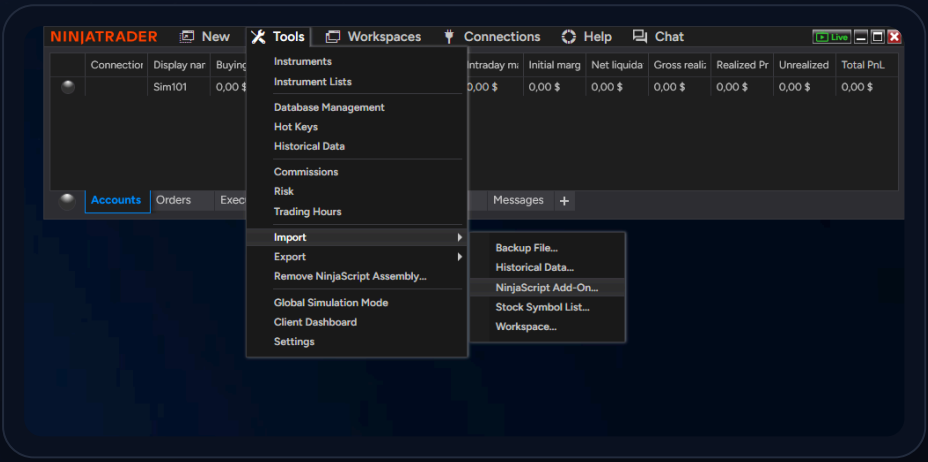
STEP ONE

1 Import the add-on

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

1 Select the archive

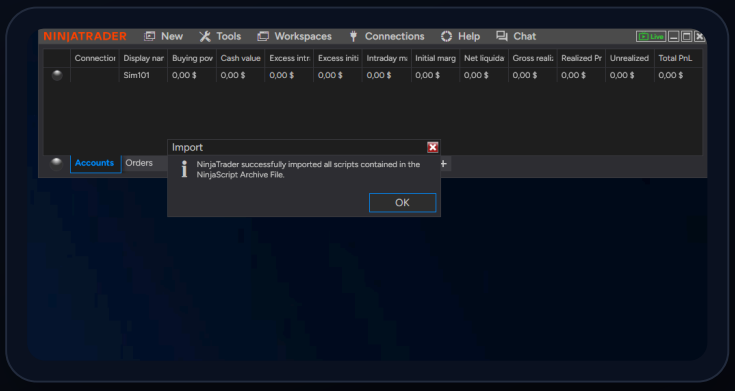
A Windows file window opens. Browse to your downloaded **.zip** file and select it. Import starts immediately; don't unzip it first.



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

2 Confirmation

NinjaTrader imports and compiles the add-on automatically, then confirms: **"NinjaTrader successfully imported all scripts"**. Click OK.



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

IMPORTANT

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

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STEP TWO

2 Add it to a chart

Open a chart of the instrument you trade (e.g. MNQ or NQ), right-click the chart and choose **Indicators...** In the **FuseSuite** folder, double-click **FuseBigTrades** so it appears in the Configured list, then click **OK**.



Fuse Big Trades on an MNQ 1-minute chart (sample settings, Deep color scheme)

What you see

- **Bubbles.** Every order above the filter limit gets one bubble at its price. Bigger bubble, more contracts. The number inside is the order size in contracts.
- **Cyan / magenta or green / red.** Two colors: aggressive buying and aggressive selling. The colors depend on the color scheme you choose (page 12).
- **Zones and POC marks (Pro).** Optional Stacked Imbalance zones and a small mark for the point of control of every bar (pages 13 and 14).
- **One button.** A **Big Trades ON / OFF** button with the Fuse logo appears in the toolbar at the top of the chart window. Everything else is controlled from it (next page).
- **A welcome box, once.** The first time on a computer, a short box offers the 7-day Pro trial (page 16).
- **Together with Fuse Footprint.** Bubbles, zones and POC marks stop at the top edge of the Footprint footer, so the footer stays readable.

STARTS AS ON

After you add the indicator, the button is ON and the bubbles are shown. Click it to hide them. The ON / OFF state belongs to the active chart tab and is not saved in a chart template.

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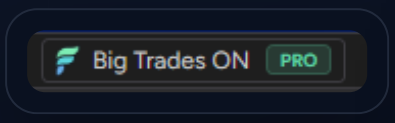
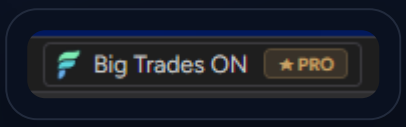
ORIENTATION

Meet the button

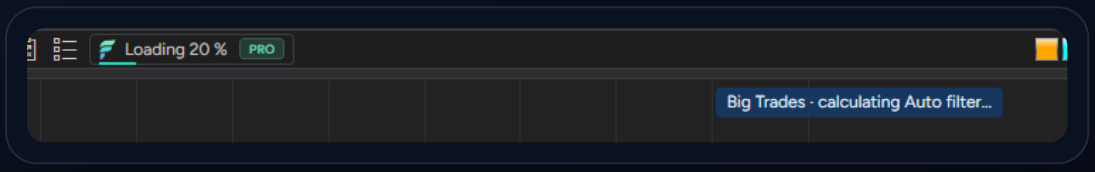
Everything runs from one button in the chart toolbar, labeled **Big Trades**. A **left-click** switches the bubbles on and off; a **right-click** opens the menu (next page). The button, its state and all menu settings belong to the **active chart tab**; on a tab without Fuse Big Trades the button is hidden.



Pro (or a running trial: **TRIAL Nd**)



Free after the trial ended (★ **PRO**)



Right after loading a chart: the button shows “Loading 20 %” with a thin progress bar, and a note in the top-right corner tells that work is in progress

Button states

Big Trades ON	Bubbles (and zones / POC, if switched on) are shown. The logo is in color.
Big Trades OFF	Everything of Fuse Big Trades is hidden on this chart tab. The logo and text turn gray. Data keeps being collected, so switching back on shows everything immediately.
Loading n %	History of the chart is being calculated from ticks; the thin bar under the text shows the progress. The button turns back to ON when it is done.
Edition badge	**FREE**, **TRIAL Nd** (days left), **PRO**, or ★ **PRO** after a trial ended. Hover the button to see the edition in the tooltip. Turn the badge off with **Show edition badge** in Properties.

The note in the chart corner

While the indicator works, a small note in the top-right corner of the chart tells you what is going on. It never shows values, only that work is in progress, and it follows the ON / OFF button:

loading history... n %	The history of the chart is being calculated. How long it takes depends on the number of bars (History Bars, page 10), the instrument and your computer.
calculating Auto filter... n %	Pro, Auto mode: the Auto filter is still learning the typical order sizes of this instrument (page 9). Also shown when fewer than 1 000 orders are known so far, e.g. on a very short history.
no historical tick data, live only	The data feed delivered no history ticks. Bubbles appear from now on, as new orders arrive.

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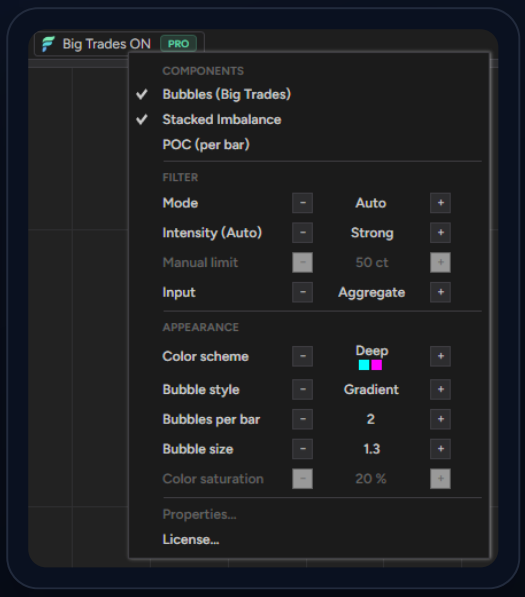
MENU

4 The button menu

Right-click the button. Every row has **−** and **+** and shows its current value. The menu stays open while you change things; when you close it, the chart is redrawn.



Free · after the trial (★ Upgrade to Pro...)



Pro · sample settings

Components	Bubbles (Big Trades), Stacked Imbalance PRO, POC (per bar) PRO. Tick to show.
Filter	Mode (Manual / Auto PRO), Intensity (Auto only), Manual limit (Manual only), Input (Aggregate / Volume).
Appearance	Color scheme, Bubble style, Bubbles per bar, Bubble size, Color saturation (Solid style only).
Properties...	Opens the chart's Indicators window. Active in Pro when the Custom color scheme is selected (your own Buy / Sell colors).
★ Start 7-day Pro trial	Starts the free 7-day Pro trial with one click (Free, trial not used yet). After the trial the row reads **★ Upgrade to Pro...**.
Upgrade to Pro... / License...	Opens the license window (page 15). With a key active it reads **License...**, during the trial **License... (trial: N days left)**.

GOOD TO KNOW

Rows that do nothing with the current choice are grayed out (for example Intensity while the mode is Manual). In Free, Pro options show a PRO badge; clicking one offers the trial, or opens the license window once the trial was used. Settings from the menu apply to the **active chart tab** and are the same settings as in Properties (page 18).

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MENU · FILTER

Which orders get a bubble

The filter decides how big an order must be to get a bubble. Too low a limit fills the chart with bubbles; too high shows almost nothing. Two modes:

Manual limit

You enter a number of contracts. Every order with that many contracts or more gets a bubble. The default is **20 ct**. Use − / + in the menu or type the value in Properties.

> **GOOD TO KNOW**
> A good limit differs from one instrument to another (what is big on MNQ is not big on ES). Raise the limit if the chart is crowded, lower it if you see too few bubbles.

If you **lower** the Manual limit far below the value you started with (to less than about a quarter of it), orders smaller than what was stored at load are not known yet. Reload the chart (F5) to see the older bubbles at the new limit. Raising the limit always works immediately.

Input: Aggregate or Volume

One aggressive order is often reported as many small prints, sometimes across several price levels. **Input** decides how they are counted, like professional order-flow platforms:

- **Aggregate** (default, recommended): rebuilds each aggressive order from its prints, so one order = one bubble, sized by the whole order. The bubble sits at the last price of the order (Bubble price position in Properties).
- **Volume:** every print counts on its own. Use it when you want to see only single large prints; with the same limit you will see far fewer bubbles.

Bubbles per bar

Limits how many bubbles a single bar can show, so a heavy bar stays readable; the largest orders win. **Free:** default 2, up to 3. **Pro:** default 3, up to 10.

Auto mode PRO

Instead of a fixed number, the limit follows the market. See the next page.

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MENU · FILTER · PRO

Auto filter

In Auto mode the limit adapts to the instrument and to the current market. You choose only how strict it is (the **Intensity**).

How it works

Fuse Big Trades looks at how large the orders of this instrument usually are. It takes a **reference size**: the order size above which only the largest 0.2 % of the recently seen orders lie (calculated from the latest few hundred thousand orders). The Intensity level is a **multiple** of that reference size. Because the reference comes from the instrument itself, the same setting fits MNQ, NQ or ES without any tuning.

INTENSITY	LIMIT =	USE
Very Low	1.5 × reference	Many bubbles. Busy charts.
Low	2 × reference	More orders, still selective.
Medium (default)	3 × reference	A balanced view for most instruments.
Strong	4 × reference	Only clearly large orders.
Very Strong	6 × reference	Only the biggest orders of the session.

STARTING VALUES

The multiples above are the starting values and may be fine-tuned in an update. The limit is recalculated as new orders arrive, so it keeps following the market.

The first minutes: learning

Auto needs a minimum of **1 000 orders** of the instrument to learn from. Until then the note in the chart corner shows *calculating Auto filter… n %* and your Manual limit applies. When the learning is done, the note disappears and Auto takes over. On a normal history load this takes a moment; on a very short history it may continue with live orders.

See the numbers

When the history is loaded, the indicator writes the **order-size table** of the instrument (the size at the top 1 %, 0.5 %, 0.2 % … 0.01 % of the orders) and the current Auto limits to the NinjaTrader Output window (Control Center → New → NinjaScript Output). It is useful when you want to choose a Manual limit by feel.

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HOW IT WORKS

Data & direction

Fuse Big Trades reads the individual trades (ticks) of your data feed and builds the orders itself. Where the data comes from decides how the buy / sell direction is determined.

Live (new orders)	From the bid / ask at the time of the trade: a trade at the ask is a buy, at the bid a sell. Inside the spread the tick rule decides.
History with Tick Replay	Real bid / ask from the replay, same as live.
History without Tick Replay	NinjaTrader does not store bid / ask for old ticks. Direction comes from the **tick rule**: a trade above the previous price is a buy, below is a sell, an unchanged price inherits the previous direction.

BE AWARE: HISTORY CAN DIFFER FROM LIVE

Without Tick Replay, the direction (and so the color) of historical bubbles is an estimate. It can differ from what the same order would have shown live. Order sizes are not affected. If direction on history matters to you, enable Tick Replay in the data series of the chart.

History Bars

Only the latest bars are calculated from ticks; older bars stay empty. **History Bars** in Properties sets how many (0 = automatic):

CHART	AUTOMATIC NUMBER OF BARS
1 minute	400
2 to 5 minutes	250
6 to 14 minutes	150
15 minutes	40
up to 30 minutes	30
up to 60 minutes	20
above 60 minutes	10
daily and higher	5
tick / range / volume charts	300

Large values load slowly because every tick of those bars must be read. Bubbles are kept for the latest 3 000 bars and per-level data (zones, POC) for the latest 1 000 bars.

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MENU · APPEARANCE

Bubble style, size & saturation

Three bubble styles. **Solid** is in Free; **Gradient** and **Ring** are PRO. The pictures use the Deep color scheme.



Solid · filled bubble with a light edge (Free)



Gradient · soft glow PRO



Ring · only outlines PRO

Bubble size	0.1 to 3.0 (default 1.0). Scales all bubbles together; the biggest bubble is always the biggest order on the screen.
Color saturation	0 to 100 % in steps of 5 (default 50 %). Only for the Solid style: how strong the fill is. A larger order gets a slightly stronger fill than a small one. Lower values make the chart calmer.

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MENU · APPEARANCE

Color schemes

A scheme sets the buy and sell colors of the bubbles (and of the Stacked Imbalance zones). Free has **Subtle** and **Vibrant**; Pro has all seven schemes plus **Custom**.



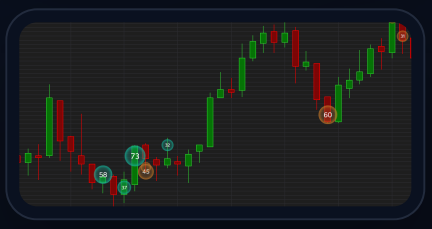
Subtle · green / red, calm (Free, default)



Vibrant · green / red, strong (Free)



Deep · cyan / magenta PRO



Aqua · teal / orange PRO



Bookmap · yellow / red PRO



ATAS · green / crimson PRO



Mono · light / dark gray PRO

CUSTOM PRO

Pick Custom and set your own Buy and Sell color in Properties (menu: Properties...). In Free, Pro schemes show a PRO badge.

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COMPONENTS · PRO

Stacked Imbalance

Stacked Imbalance marks price areas where one side dominated several price levels in a row. Switch it on with **Stacked Imbalance** in the menu PRO.



Zones next to the bubbles (green / red color scheme). Green zones: buy imbalance. Red zones: sell imbalance. With the Deep scheme they are cyan / magenta.

How a zone is found

Each bar's volume is split into price levels of 4 ticks. A level has a **buy imbalance** when the buying volume at that level is at least 3× the selling volume one level below it (a sell imbalance works the other way round). When 3 levels in a row have an imbalance, the area is marked as a zone. The ratio, the count and the minimum volume difference are set in Properties (page 18).

- **Fresh zone:** price has not returned to it yet. Shown stronger (default opacity 25 %).
- **Triggered zone:** price has touched it. Shown weaker (default opacity 12 %), if *Show triggered zones* is ticked.
- **Extend zones to the right:** zones run to the right edge of the chart until they are triggered (default on).
- **Min. volume difference:** 0 = automatic (a share of the average volume per level, so it fits any instrument).
- **Use color scheme colors:** the zones follow the color scheme (Deep: cyan / magenta). Untick it to use your own zone colors.

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COMPONENTS · PRO

Candle POC

The **point of control** of every bar is the price level where the most volume traded during that bar. Fuse Big Trades marks it with a short line across the candle. Switch it on with **POC (per bar)** in the menu PRO.



POC marks (gold), Stacked Imbalance zones and bubbles together (Deep color scheme)

Show POC per bar	On / off. Default on (Pro).
POC color	Default gold.
POC mark width	Width of the mark as a % of the bar width. Default 70 %.

The level is the same 4-tick level as in Stacked Imbalance, so the mark sits at the lower edge of that level. Per-level data is kept for the latest 1 000 bars.

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LICENSING

Activate Pro

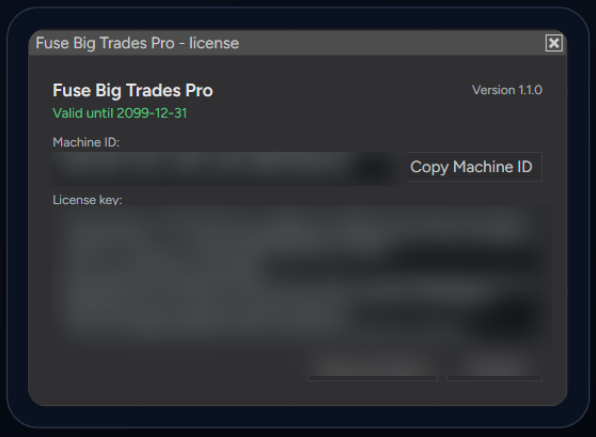
Right-click the button → **Upgrade to Pro…** (no license yet) or **License…** (already active) — one window for the trial, for buying Pro and for activating your key. Free works without any key; the window shows “No license key entered”.

1. **Buy Pro and enter your Machine ID**
   Click **Buy Pro on Gumroad** in the license window. Click **Copy Machine ID** first and paste it into the **Machine ID** field at checkout.

2. **Receive the key**
   Your personal license key is e-mailed to you after we receive your order.

3. **Paste the license key**
   Paste it into the **License key** field. Text around the key is fine; the valid key is picked out on its own.

4. **Activate**
   Click **Activate**. The status turns green (“Valid until …”) and Pro unlocks on your charts, no restart needed. The window title shows **Fuse Big Trades Pro**. If you were on the 7-day trial, the license key simply replaces it.



Pro state (Machine ID and key hidden)

REMOVING A LICENSE

Remove license asks for confirmation and is reversible: the same key activates again any time. If a trial is still running, it carries on with the days left. A failed activation never touches a valid license already in place.

ONE LICENSE = ONE COMPUTER

A Pro license covers one computer. For a second computer, write to fuseindicators@gmail.com. Replacing your computer is always free — e-mail the new Machine ID and the e-mail you used on Gumroad to fuseindicators@gmail.com.

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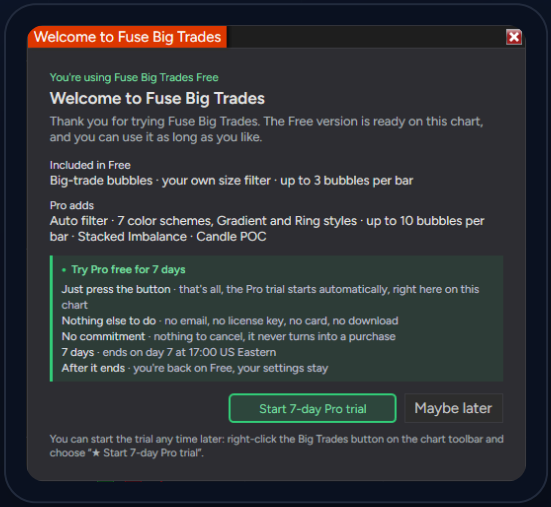
TRIAL

Try Pro free for 7 days

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

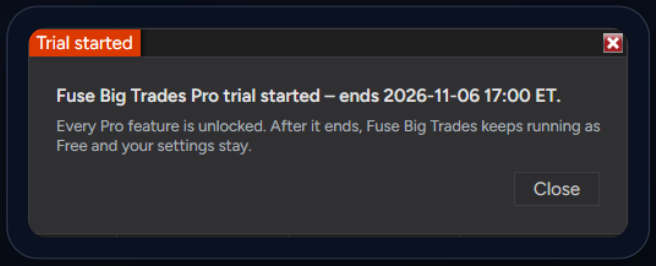


The welcome box — **Start 7-day Pro trial** or **Maybe later**

1. **Start the trial**
   Right-click the Big Trades button → ★ **Start 7-day Pro trial**. You can also click **Start 7-day Pro trial** in the welcome box, or **Try Pro free for 7 days** in the license window.

2. **That's it**
   A message confirms "Fuse Big Trades Pro trial started – ends yyyy-MM-dd 17:00 ET." Pro unlocks at once, no restart.

3. **Watch the days**
   The menu reads **License... (trial: N days left)**; the license window shows "Trial started: N days left (until yyyy-MM-dd HH:mm ET)".



Confirmation after the click — Pro is unlocked

How long	7 days from your click. It ends at **17:00 US Eastern time** on the last day; the license window shows the exact end.
When it ends	Fuse Big Trades keeps running as Free: nothing breaks, Pro-only options lock again, and your settings stay. A short message appears once. The menu then shows ★ **Upgrade to Pro...**.
Rules	One trial per computer. Reinstalling 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. Questions: **fuseindicators@gmail.com**. A 7-day trial key from an earlier version still works — paste it into the license window as before.

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REFERENCE

Free vs. Pro, at a glance

	FREE	PRO
Bubbles, 1 bubble = 1 order	yes	yes
Manual limit	yes	yes
Auto filter (5 intensity levels)	no	yes
Input (Aggregate / Volume)	yes	yes
Color schemes	Subtle, Vibrant	all 7 + Custom
Bubble style	Solid	Solid, Gradient, Ring
Bubbles per bar	up to 3 (default 2)	up to 10 (default 3)
Bubble size, Color saturation	yes	yes
Stacked Imbalance zones	no	yes
Candle POC	no	yes

The 7-day trial gives you every Pro feature once, free, with one click (page 16).

Default values

SETTING	DEFAULT
Mode	Auto (in Free, Manual is always used)
Intensity level	Medium (3 × reference)
Manual limit	20 contracts
Input	Aggregate
History Bars	0 (automatic)
Color scheme / style	Subtle / Gradient (in Free: Solid)
Bubbles per bar	2 in Free, 3 in Pro
Bubble size / Color saturation	1.0 / 50 %
Show edition badge	on
Stacked Imbalance	ratio 3, count 3, include zero, extend right, show triggered
Candle POC	on, gold, width 70 %

Where things are saved

Settings are saved with the chart and the workspace, like any NinjaTrader indicator. The license key and the trial record are stored on your computer. The ON / OFF state of the button is per chart tab and starts as ON.

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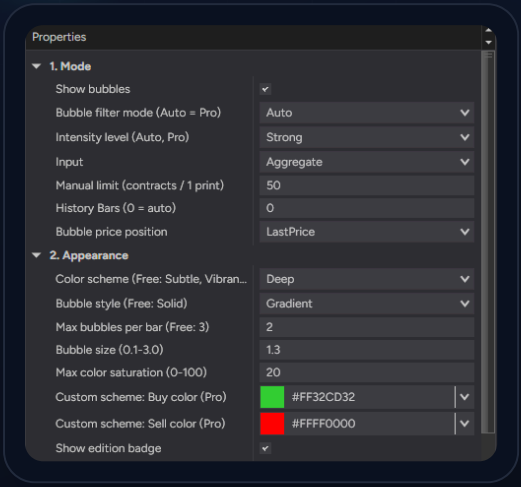
REFERENCE

Properties



Indicators → FuseBigTrades → Properties

The same settings as in the menu, plus a few that exist only here. Open them with right-click on the chart → **Indicators...**

1. Mode

Show bubbles, Bubble filter mode (Auto = Pro), Intensity level, Input (Aggregate / Volume), Manual limit (contracts per order), History Bars (0 = auto), Bubble price position (Aggregate: LastPrice, VWAP or FirstPrice of the order).

2. Appearance

Color scheme, Bubble style, Max bubbles per bar, Bubble size, Max color saturation, Custom Buy / Sell color (Pro; used by the Custom scheme), Show edition badge.

3. Stacked Imbalance (Pro)

Use color scheme colors, Show Stacked Imbalance, Imbalance ratio (3), Min. volume difference (0 = auto), Count for stacked (3), Include zero on imbalance, Extend zones to the right, Show triggered zones, Fresh / Triggered Buy and Sell color and opacity (25 % / 12 %).

4. Candle POC (Pro)

Show POC per bar, POC color, POC mark width.

FREE EDITION

Pro-only settings can be edited here but have no effect in Free: Free always uses the Manual filter, Solid style, Subtle or Vibrant colors and up to 3 bubbles per bar.

Futures trading involves substantial risk of loss. Past performance is not necessarily indicative of future results.

YOU'RE SET

Quick troubleshooting

That's everything. Add the indicator to a chart, check that the button says **Big Trades ON**, and watch where the large orders print.

No button in the toolbar	Check that FuseBigTrades is in the Configured list of the Indicators window of that chart tab. If it is not in the indicator list at all, restart NinjaTrader once (page 4).
Button is ON, no bubbles	The limit may be too high for this instrument. Lower the Manual limit, or in Auto lower the Intensity. Also check that Bubbles (Big Trades) is ticked and that the history has finished loading.
Bubbles only on the latest bars	Older bars are not calculated: raise History Bars, or wait; new orders are added live (page 10).
Too many bubbles	Raise the Manual limit or the Intensity, or lower Bubbles per bar.
Almost no bubbles with Input = Volume	Expected: single prints are much smaller than whole orders. Switch Input back to Aggregate, or lower the limit.
Historical colors differ from live	Expected without Tick Replay: history uses the tick rule instead of real bid / ask (page 10). Enable Tick Replay for real bid / ask on history.
“calculating Auto filter…” stays	Auto needs 1 000 orders to learn. On a very short history it continues with live orders; meanwhile the Manual limit applies.
Menu shows “PRO” badges	Free edition. Start the 7-day Pro trial (page 16) or activate a license key (page 15) to unlock Pro.
No “Start 7-day Pro trial”	The trial was already used on this computer, a license key is active, or Fuse can't read the Machine ID. Email fuseindicators@gmail.com.
Settings differ between chart tabs	Expected: the button and all menu settings belong to the active chart tab.
After lowering the Manual limit, older bubbles are missing	Reload the chart (F5) so that the smaller orders are read again.

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

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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 Big Trades is a software tool that draws bubbles for large orders, optional Stacked Imbalance zones and a point-of-control mark on your chart. It does not provide trading advice or signals, does not guarantee profits and cannot prevent losses. Orders, their sizes and their direction are calculated from the tick data your platform and data feed provide and may be late, incomplete or wrong. Without Tick Replay, the direction of historical orders is estimated and can differ from live. 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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