SESSION & PERIOD VOLUME PROFILE

Fuse VP

Setup & User Guide

Everything you need to install, add and read tick-accurate volume & delta profiles on your chart — from import to your first profile.

Version 1.2 · Guide rev. 1.2.1

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 starts the Pro trial with one click. To update, remove the old version first — see **Upgrading** below. Your settings and your license key carry over.

- **7-day Pro trial in one click**
  Right-click the Fuse VP button → ★ **Start 7-day Pro trial**. No email, no license key, no card — Pro unlocks at once and works offline. The trial ends at 17:00 US Eastern on day 7; afterwards Fuse VP keeps running as Free. See page 19.
- **Welcome box**
  The first time you add Fuse VP on a computer, a short box offers the trial (**Start 7-day Pro trial** or **Maybe later**). Clicking a locked Pro option offers it again for as long as a trial is available.
- **One license window**
  In **Upgrade to Pro…** click **Buy Pro on Gumroad**, paste your Machine ID at checkout, then paste the license key you get by e-mail and click Activate. The trial starts from the same window. See pages 18 – 19.
- **Settings per chart**
  Each chart now keeps its own Fuse VP settings, saved with the workspace. A chart you add later starts with the settings you used last.
- **Fuse-style confirmations**
  Remove license and the "this is a Pro feature" prompt now use Fuse windows instead of Windows message boxes.
- **Included from 1.1.1**
  The docked last profile has the full width of the last completed profile, and its VAH, POC, VAL and VWAP lines run across the candles of its session (page 09). The right margin no longer moves on its own.

UPGRADING FROM 1.0, 1.1 OR 1.1.1

1 · **Tools** → **Remove NinjaScript Assembly…** → select the old Fuse VP → Remove. 2 · Restart NinjaTrader. 3 · **Tools** → **Import** → **NinjaScript Add-On…** the new file (FuseVP_1.2.1.zip). Without step 1 a chart can keep running the old version. Your Pro license key keeps working; an older 7-day trial key too.

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WELCOME

Before you start

Fuse VP is a **session & period volume profile** for NinjaTrader 8. It draws a tick-accurate histogram with POC and Value Area for every day (or week, or N days) on your chart — plus an optional composite profile, delta, VWAP and naked POC. Everything is controlled by one toolbar button and its right-click menu.

What you need

Platform	NinjaTrader 8 (latest stable release recommended). Works on live and simulation accounts and with any feed that supplies tick / Level 1 data — Level 2 / DOM is not needed.
Operating system	Windows 10 / 11. On Apple Silicon Macs, run NinjaTrader inside a Windows VM (Parallels / VMware) — Fuse VP behaves identically there.
Your license key	Free works immediately after install with no key. A lifetime license key, or the free 7-day trial (one click in the indicator), unlocks Pro in the same installation (pages 18 – 19).

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What's inside the download

Two files: the NinjaScript add-on (a .zip file) and this PDF guide. You do **not** need to unzip the add-on — NinjaTrader imports it directly.

THE 3-STEP SETUP

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

A NOTE ON PRIVACY & SAFETY

Your license is tied to your computer's Machine ID and checked offline. Fuse VP does not send your trading or account data anywhere. It sends nothing from the license window. The trial needs no internet connection. Keep your license key private.

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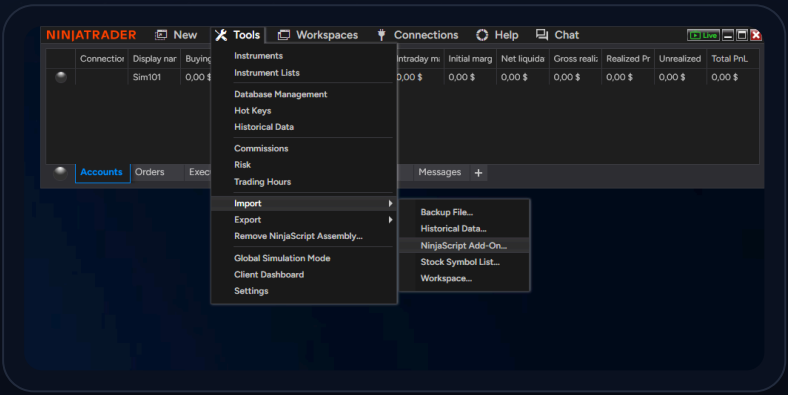
STEP ONE

1 Import the add-on

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

1 Select the archive

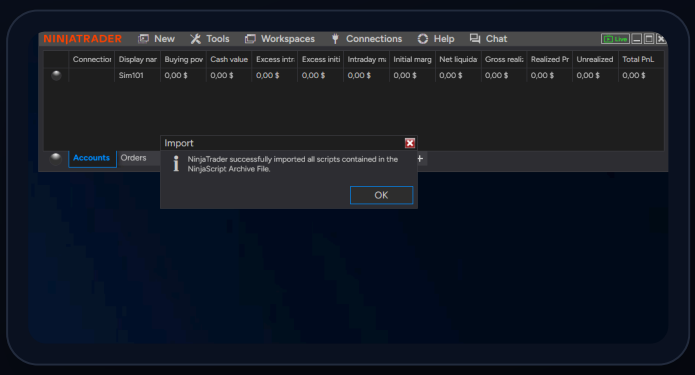
A Windows file window opens. Browse to the downloaded **.zip** file and select it. Import starts immediately — you don't unzip it first.



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 VP doesn't appear in the indicator list yet, simply restart NinjaTrader once — compilation finishes on startup.

UPGRADING?

First remove the old version: **Tools → Remove NinjaScript Assembly...** → select Fuse VP → Remove, and restart NinjaTrader. Then import the new archive as above. Your settings (fuse_vp.xml) and license carry over.

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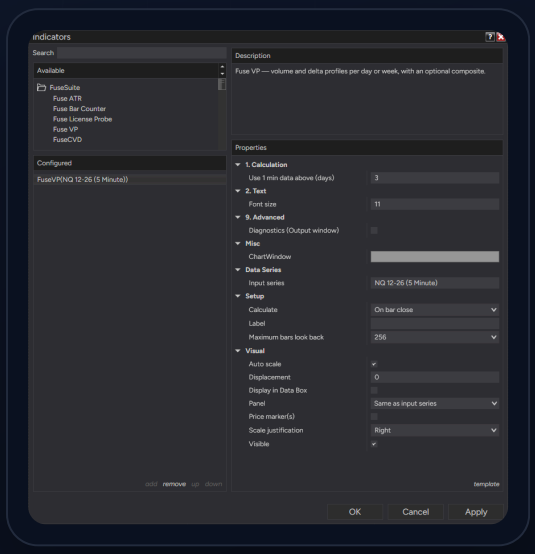
STEP TWO

2 Add Fuse VP to a chart

Open a chart with the instrument you trade, then right-click → **Indicators...**



FuseSuite → **Fuse VP** in the Indicators dialog

1 Pick the indicator

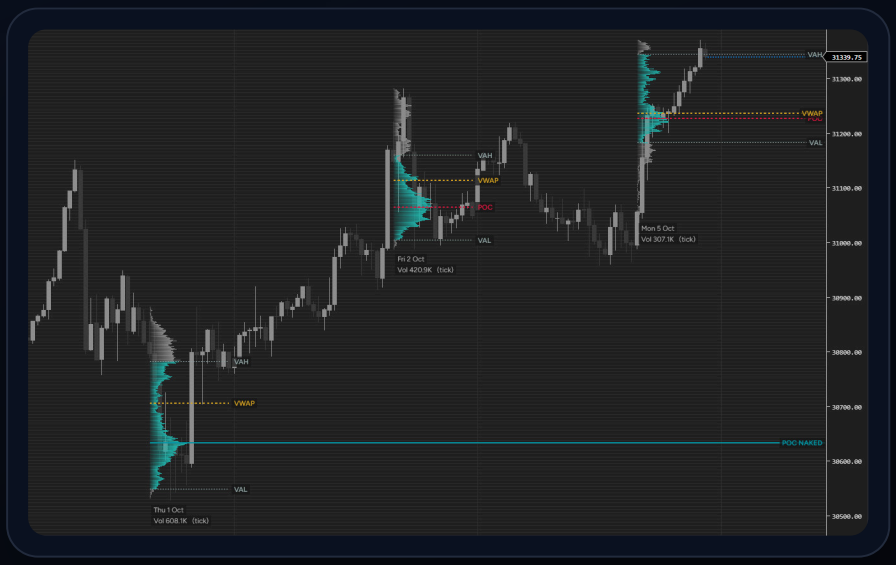
Expand the **FuseSuite** folder, find **Fuse VP** and double-click it (or press Add). It moves to Configured.

2 Leave the defaults

Nothing to set here — appearance and what is shown live in the toolbar button's menu. Press **OK**.

3 The button appears

A **Fuse VP ON** button appears in the chart toolbar, and your profiles are drawn at the right of every period.



Daily RTH profiles with POC, VWAP, Value Area and a naked POC line (VWAP and naked POC are Pro)

NO PROFILE?

Fuse VP needs tick data for the days it draws. If the chart holds fewer days than **Profiles back**, it shows what is available; if tick data cannot load, it falls back to 1-minute data (label "1 min") — see Troubleshooting.

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STEP THREE

3 The toolbar button

One button per chart window controls everything.

Left-click	Switches the profiles **ON / OFF**. The button is teal when ON and red when OFF.
Right-click	Opens the menu with every setting (next pages). All changes apply immediately.
Saved	Each chart keeps its own settings, saved with the workspace — they survive a restart. A chart you add later starts with the settings you used last (fuse_vp.xml).



The button in both states — **ON** (teal) and **OFF** (red)

TICK DATA IN FREE, TOO

Profiles are built from real tick data — also in Free. Buy / sell is assigned by the bid / ask the trade hit; where that isn't available, the tick rule is used.

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HOW IT WORKS

How profiles are built

Periods

Day	One profile per trading day. With **Period length** N you get one profile per N days (5 days ≈ a week).
Week PRO	One profile per calendar week, drawn at the right of the week.
Profiles back	How many profiles to show, counting back from the latest. Free shows up to 3. Pro reaches back up to **6 months** from the last bar — the menu shows the maximum for your period (for example 132 for Day, 26 for Week).

Sessions

RTH	Regular trading hours only, taken from the instrument's trading-hours template.
ETH PRO	The whole (electronic) session.
Split PRO	RTH and ETH-only portions drawn as separate profiles.

What is drawn

- **Histogram** — volume at every price, tick by tick (or grouped by **Aggregate (ticks)**).
- **POC** — the price with the most volume; **Value Area** — the band holding 70 % of the volume.
- **Delta** PRO — buy minus sell volume per price, drawn next to the volume.
- **VWAP, naked POC, HVN / LVN** PRO — optional lines, see “Show ▸ & elements” and “Line colors & styles ▸”.

LONG RANGES

For long ranges (weekly, composite) the profile is computed from 1-minute bars to keep NinjaTrader fast — the volume is spread across each bar's range, and the delta there is indicative only. Long means more than 3 days by default (1 to 30 under **Font & data settings… → Tick data limit (days)**). Shorter ranges use full tick data.

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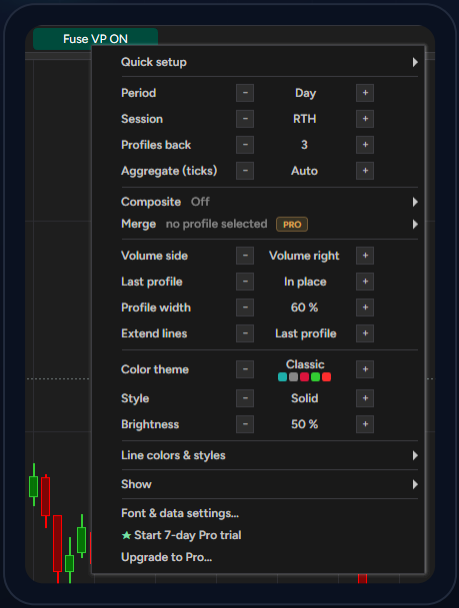
MENU · REFERENCE

Right-click menu



The Fuse VP menu — right-click the button

Quick setup ▸	One-click presets: Daily RTH · Daily ETH · Daily RTH + ETH · Weekly · Daily RTH + composite. Appearance is left untouched.
Period	Day / Week and length. Click the value to type a number.
Session	RTH · ETH · Split.
Profiles back	How many profiles to show (Pro: up to 6 months). The value in brackets is how many have data.
Aggregate (ticks)	Groups price levels: Auto or a fixed number of ticks per row. Larger = smoother, smaller = more detail.
Composite ▸	On / Off — a profile of all loaded data, pinned to the right edge, with its own submenu.
Merge ▸	Manual merging of selected profiles.



Quick setup ▸ presets

HOW THE MENU WORKS

Rows with − value + step through the values; click the value itself (e.g. **Profile width**, **Aggregate**, **Profiles back**) to type an exact number. **PRO** badges mark Pro features — in Free they can be browsed but are not applied. No pop-ups interrupt normal clicking.

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MENU · REFERENCE

Position & appearance rows

Volume side	Volume right / left of the period. Left PRO.
Last profile	**In place** or **Docked right** PRO — the newest profile is drawn at the right edge like the composite (volume to the left, delta to its right), as wide as the last completed profile. With the composite on, it sits to the left of it.
Profile width	Histogram width as a % of the period's width on the chart (composite has its own width). Changes volume and delta together.
Extend lines	Off · Last profile · All profiles — extends POC / VA lines to the right.
Color theme	Colour theme of the histogram (Classic, Bookmap, ATAS, Mono, …). Free: Classic. PRO all themes.
Style	Solid · Outline · Gradient · Fading. Free: Solid. PRO all styles.
Brightness	How vivid the histogram colours are.
Line colors & styles ▸	Color, width, style and brightness for each line — next page.
Show ▸	Switch elements on / off (page 11).
Font & data settings…	Font size of the labels, **Tick data limit (days)** — above it long ranges use 1-minute bars instead of ticks — and a Diagnostics switch for support. The window explains each option.
★ Start 7-day Pro trial / Upgrade to Pro…	Start the trial with one click, or open the license window (pages 18 – 19). After the trial: **★ Upgrade to Pro…**. With a key active: **License…** (during the trial **License… (trial: N days left)**).



Last profile ▸ Docked right (Pro) — candles stay clear of the profile; its width follows the last completed profile of the same session (RTH or ETH), and its VAH, POC, VAL and VWAP lines run across the session's candles, labels at the right end

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MENU · LINES

Line colors & styles

Right-click the button → **Line colors & styles ▸**. Every line has its own submenu. Changes apply immediately on this chart — to the period profiles and to the composite — and are saved with your other settings. **Reset lines to default** at the bottom brings back the original look. A line's label (POC, VAH …) follows its color.

Color	**Theme** follows the color theme (POC, Value Area, VWAP), **Default** keeps the fixed color (naked POC, HVN, LVN), or pick one of 12 colors (white, light gray, yellow, gold, orange, red, magenta, purple, blue, cyan, green, lime).
Width	1, 1.5, 2, 3, 4, 5, 6 or 8 px — make a line thin or very bold.
Style	Solid · Dash · Dot · Dash-dot.
Brightness	10 – 100 % — 70 % by default, so lines don't overpower the candles.

The lines and their defaults

LINE (MENU NAME)	COLOR	WIDTH	STYLE	
POC	Theme	1.6	Dash	Free & Pro
Value Area (VAH/VAL)	Theme	1	Dash	Free & Pro
VWAP	Theme	1.6	Dash	PRO
Naked POC	Default (teal)	2	Solid	PRO
HVN (peaks)	Default (green)	1.6	Solid	PRO
LVN (valleys)	Default (red)	1.6	Solid	PRO



Line colors & styles ▸ POC ▸ — Color, Width, Style and Brightness

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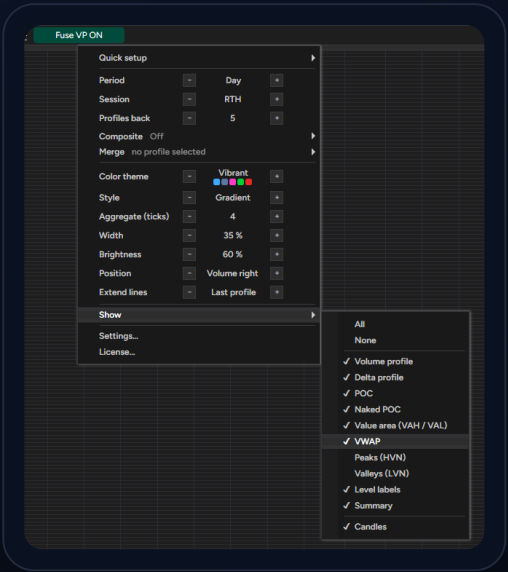
MENU · REFERENCE

Show ▸ & elements

Volume profile	The volume histogram.
Delta profile PRO	Buy − sell per price. Green = buyers dominated, red = sellers.
POC	Point of control line and label.
Value Area	VAH / VAL lines and the shaded value-area rows.
VWAP PRO	Volume-weighted average price of the period.
Naked POC PRO	POCs of earlier profiles price hasn't revisited yet — they extend to the right until touched.
Peaks (HVN) PRO	High-volume nodes — green lines drawn from the profile axis.
Valleys (LVN) PRO	Low-volume nodes — red lines drawn from the profile axis.
Level labels	Price labels for POC / VAH / VAL, placed below the profile.
Summary	Volume / delta total over the profile.
Candles	Untick to hide the chart's candles and read the profile alone.
All / None	Switch every element on or off at once. **Show ▸** decides whether a line is drawn; **Line colors & styles ▸** how it looks.



Show ▸ — every element on its own switch

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ON THE CHART

Delta & weekly profiles

Delta profile PRO

Switch on **Delta profile** in **Show ▸**: next to the volume histogram each price gets a buy − sell bar — green where buyers dominated, red where sellers did. The label under each profile shows the total (Δ).



Daily profiles with the delta profile switched on (Pro)

Weekly profile PRO

Set **Period** → **Week** (or use **Quick setup ▸ Weekly**). Long ranges are computed from 1-minute bars, so the label reads "(1 min)" instead of "(tick)"; the current week still uses full tick data.



Weekly profiles with VWAP, POC and a naked POC extended to the right

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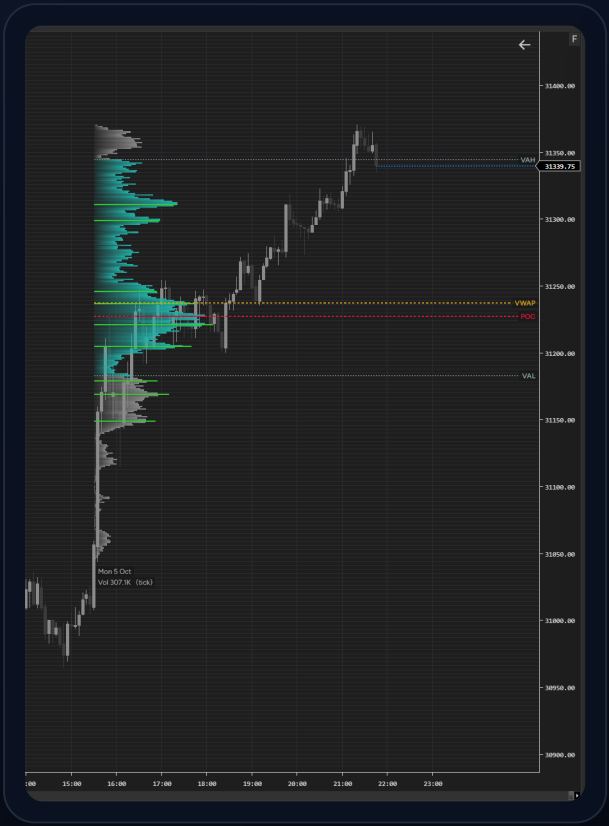
ON THE CHART

Peaks & valleys

With **Peaks (HVN)** and **Valleys (LVN)** PRO switched on in **Show ▸**, Fuse VP marks the nodes of each profile with lines drawn from the profile axis. Make them bolder or recolor them under **Line colors & styles ▸**.



Peaks (HVN) — green lines mark high-volume nodes: prices the market accepted



Valleys (LVN) — red lines mark low-volume nodes: prices the market moved through quickly

HOW TO READ THEM

High-volume nodes tend to act as magnets and support / resistance; low-volume nodes are thin areas where price often travels fast or reacts sharply on a retest.

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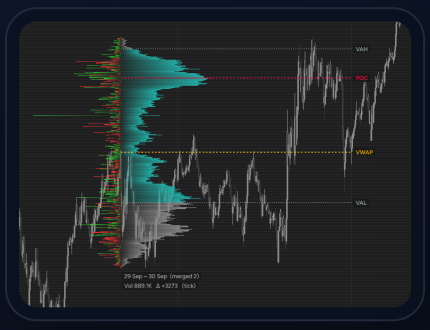
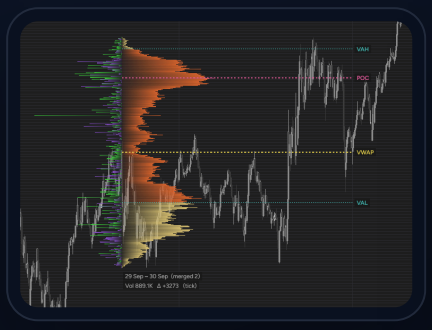
APPEARANCE

Color themes

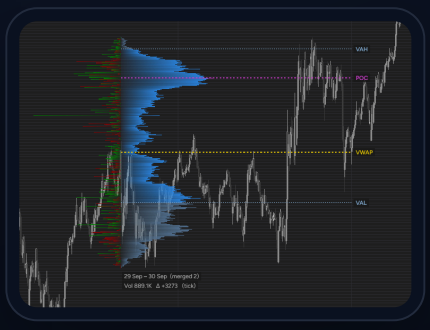
Right-click the button → **Color theme** and step through the themes in this order. The same merged profile in all eight: Classic is the default and the only theme in Free; Pro PRO unlocks the rest.



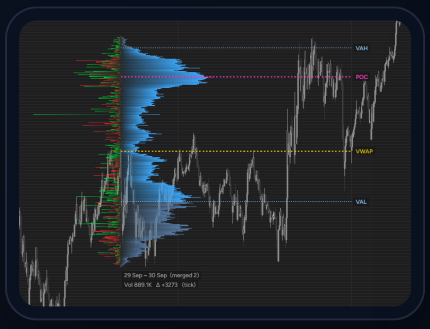
Classic (default, Free)



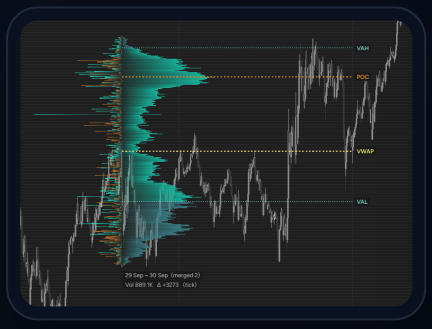
DeepCharts



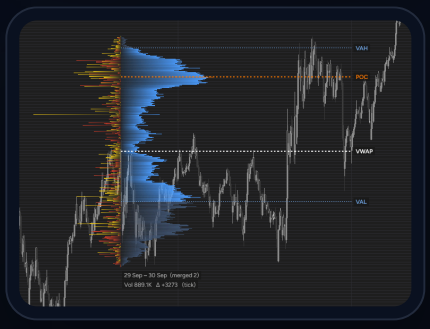
Subtle



Vibrant



Aqua



Bookmap



ATAS



Mono

STYLES

Style changes the fill — Solid (Free), Outline, Gradient, Fading PRO — independent of the theme.

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PRO · COMPOSITE

Composite profile

One profile of **all data loaded on the chart**, pinned to the right edge in addition to the period profiles. It is always built from the whole ETH session.

1

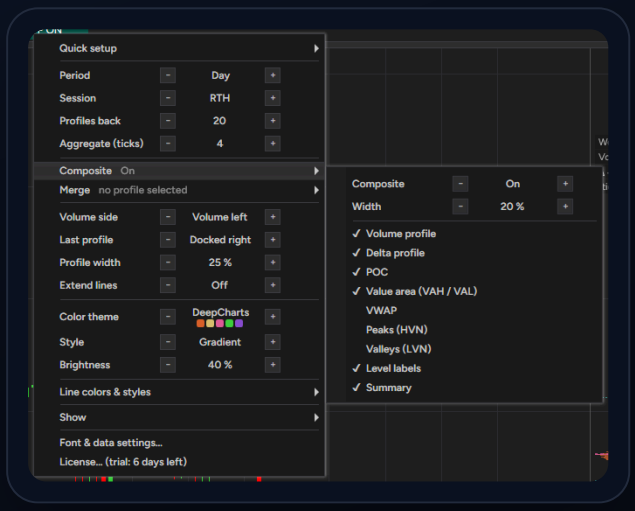
Switch it on

Right-click the button → **Composite ▸** → **On**. The label reads "Composite · all loaded". It covers every day the chart has loaded — change that with Data Series → **Days to load**.

2

Style it separately

Composite has its own width and its own element switches (volume, delta, POC, VA, VWAP, HVN / LVN, labels, summary) — independent of the period profiles. Line color, width and style come from **Line colors & styles ▸**.



Composite ▸ — On / Off, Width and its own element switches



Composite profile (Pro) with volume and delta, pinned to the right edge — all loaded data

NO OVERLAP WITH CANDLES

Fuse VP widens the chart's right margin by exactly the width the composite needs, so candles never run into it. Delta, if shown, sits at the far right and grows to the left.

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PRO · MERGE

Merging profiles

Combine neighbouring profiles into one — by hand, whenever you decide.

1

Select a profile

Click a profile on the chart. An orange frame and a **SELECTED** badge appear above it. Click another profile to add it; click a selected one again to remove it.



Step 1 — the profile is selected: orange frame and SELECTED badge

2

Merge with the next profile

Right-click the frame (or the badge) and choose **Merge with next →**. The two profiles are added together into one.



Step 2 — right-click the selected profile: **Merge with next →**

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PRO · MERGE

Chain, unmerge, remember



Step 3 — merged: one profile labelled "(merged 2)"

4 **Chain it**

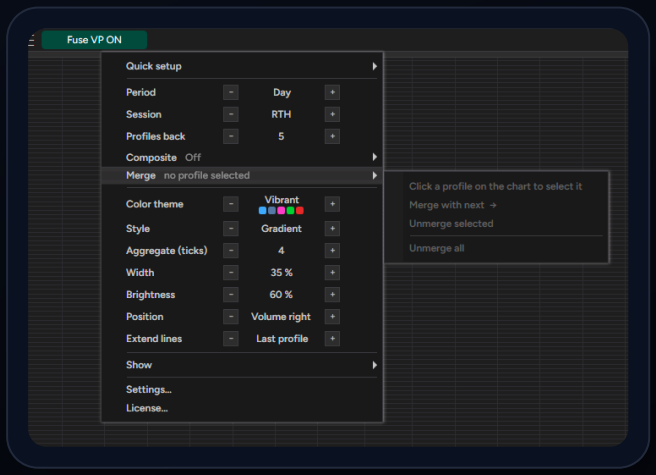
The merged profile stays selected. Merge again to keep extending it to the right.

5 **Unmerge**

Unmerge selected splits the selected merged profile; **Unmerge all** restores every profile. Both are also in the button's **Merge ▸** menu.

6 **Deselect**

Click anywhere outside, press Esc, or click the badge.



Merge ▸ submenu on the button

REMEMBERED

Merges are saved and survive closing NinjaTrader.

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LICENSING

Activate Pro

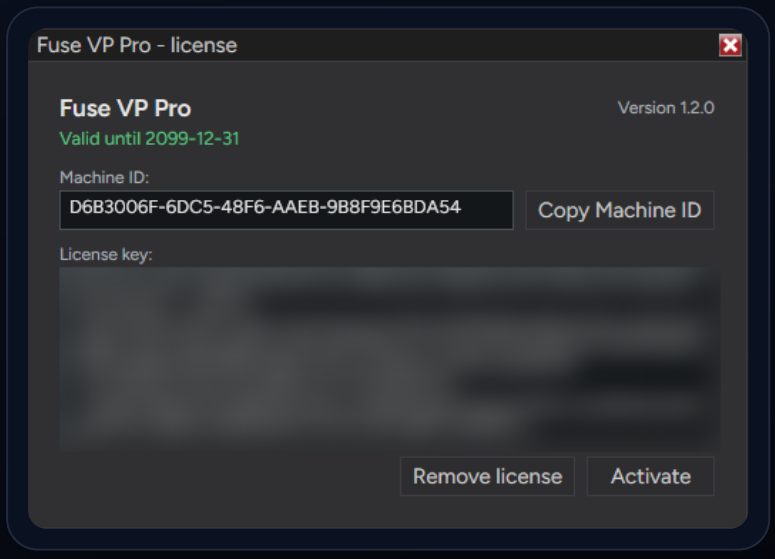
Right-click the button → **Upgrade to Pro…** (no license yet) or **License…** (already active) — one window for the trial, for buying Pro and for activating your key. Free and Pro are the same installation: the license key unlocks Pro in place, no reinstall.

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

2. **Enter your Machine ID at checkout**
   Click **Copy Machine ID** in the license window, then paste it into the **Machine ID** field at checkout. Your personal license key is e-mailed to you after we receive your order.

3. **Paste the key**
   Your personal license key arrives by e-mail after we receive your order. Paste it into the **License key** field. Extra text around it (e.g. "License key: …") is fine.

4. **Activate**
   Click **Activate**. The status turns green — "Valid until yyyy-MM-dd" — and every open chart unlocks immediately, no restart needed. If you were on the 7-day trial, the license key simply replaces it.



License window — Pro state (key blurred)

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. 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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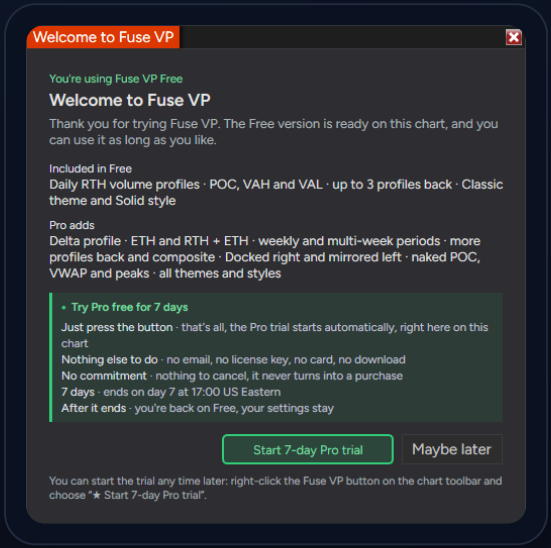
NEW IN 1.2 · TRIAL

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.

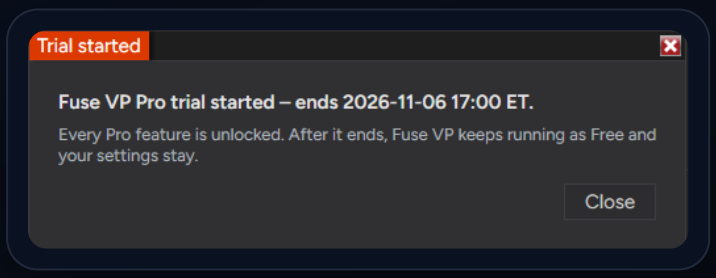


The welcome box — **Start 7-day Pro trial** or **Maybe later**

1 **Start the trial**
Right-click the Fuse VP 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 VP Pro trial started – ends yyyy-MM-dd 17:00 ET." Every open chart 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 on every open chart

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 VP keeps running as Free — nothing breaks, Pro-only options lock again. A short message appears once. The menu then shows ★ **Upgrade to Pro...**.
Rules	One trial per computer. Reinstalling Fuse VP 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.

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

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REFERENCE

Free vs. Pro, at a glance

Free

- Full tick-detail volume histogram — same detail as Pro.
- POC and Value Area, with labels.
- Line color, width, style and brightness for POC and Value Area.
- Daily profiles, up to 5 days per profile.
- RTH session only.
- Max 3 profiles back.
- Classic theme, Solid style.
- No delta, VWAP, naked POC or HVN / LVN.
- No composite, no merging.

Pro

- Everything in Free, plus:
- Real buy / sell delta profile.
- Weekly and N-day periods.
- ETH and Split sessions.
- Composite profile of all loaded data, pinned right.
- Last profile docked at the right edge.
- Manual merge of profiles.
- VWAP, naked POC, peaks (HVN) and valleys (LVN) — with their own line settings.
- All colour themes and styles.
- Profiles back up to 6 months.

Where things are saved

Settings	Saved per chart with the workspace, including the line settings. Documents\NinjaTrader 8\FuseSuite\fuse_vp.xml keeps the settings you used last for charts you add later.
License key	Documents\NinjaTrader 8\FuseSuite\fuse_vp_license.txt — tied to this computer's Machine ID.
Trial	A signed trial record on this computer (one trial per computer).
Merged profiles	Saved and restored after a restart.

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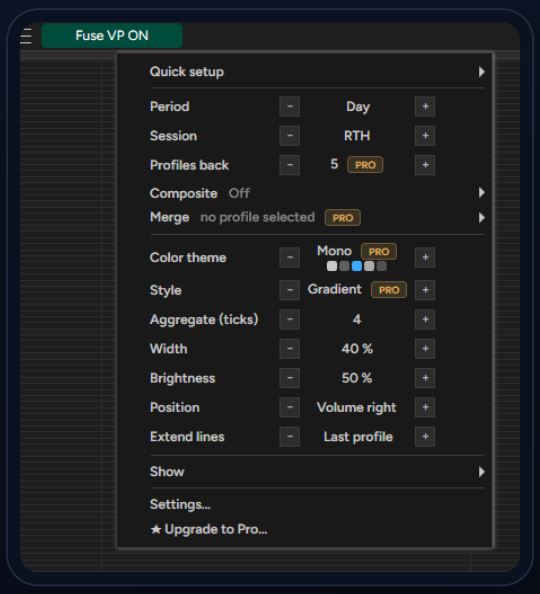
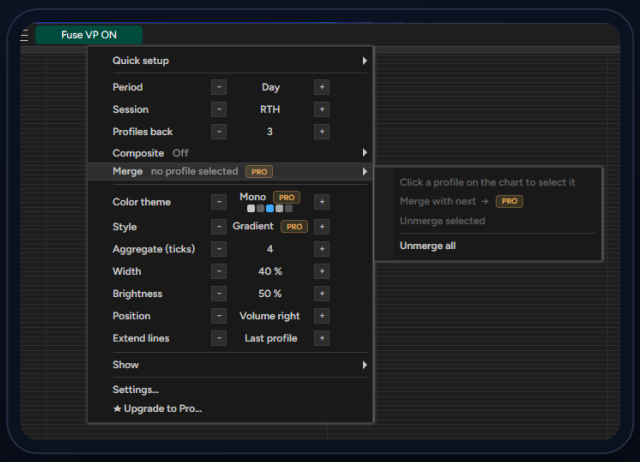
What Free locks

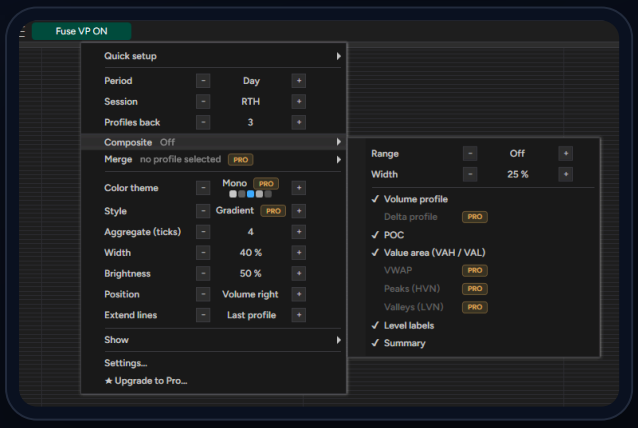
In Free, Pro rows stay visible with an orange PRO badge. You can browse them, but they are not applied — nothing pops up while you click around. In **Line colors & styles ▸**, the Pro lines (VWAP, naked POC, HVN, LVN) are greyed out and marked (Pro).



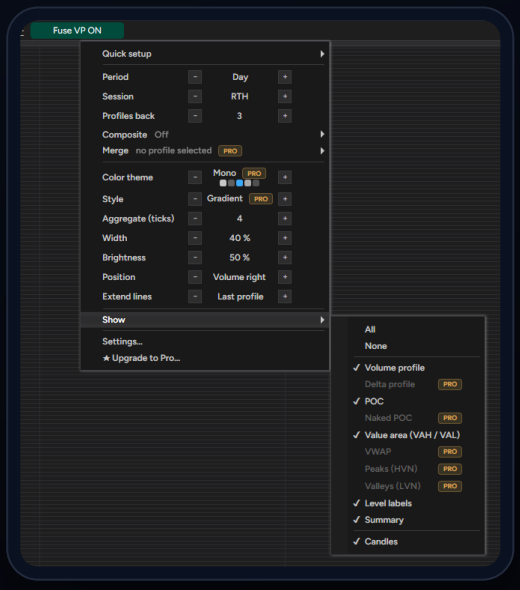
Main menu — Pro rows are badged



Merge ▸ — merging is Pro



Composite ▸ is Pro



Show ▸ — Delta, Naked POC, VWAP, Peaks and Valleys are Pro

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YOU'RE SET

Read, trade, done

That's the whole tool. Import once, add it to a chart once, then let the profiles, POC and Value Area do the reading for you.

Quick troubleshooting

Button not in the toolbar	Confirm Fuse VP was added under Indicators (Step 2). If it's not in the list at all, restart NinjaTrader once so compilation completes.
Menu still shows PRO badges	Re-open the license window and confirm the status line reads “Valid until …” or “Trial: N days left” in green — then click Activate once more.
Fewer profiles than I set	Profiles back shows the profiles that have data — the menu shows “10 (6 available)”. Load more days in the chart (Data Series → Days to load). Pro reaches back at most 6 months.
Profile looks cut at the left	Data starts mid-period — an incomplete profile is drawn and marked rather than hidden.
Can't go beyond 3 profiles	Free's limit. Start the 7-day Pro trial or activate Pro.
Composite hides candles	It shouldn't: the right margin widens automatically. If you changed the margin by hand, reset it in chart properties.
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.
Chart still runs the old version	Tools → Remove NinjaScript Assembly… → remove the old Fuse VP, restart NinjaTrader, then import the new .zip again.
Other bar types	Fuse VP is tested on NinjaTrader's standard bar types. Third-party bar types are not supported.

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 VP is a software tool that draws volume and delta profiles. It does not provide trading advice or signals, does not place orders, does not guarantee profits and cannot prevent losses. Volume profile information is historical data; it may not be indicative of future price behavior. Profiles are calculated from the tick and bar data your platform and data feed provide and may be late, incomplete or wrong. You are solely responsible for your trading decisions and results.

Hypothetical Performance Disclosure

Screenshots and images are for illustration only and may show a simulated account or historical data. Any profit or loss shown is hypothetical. Hypothetical performance results have many inherent limitations, some of which are described below. 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. One of the limitations of hypothetical performance results is that they are generally prepared with the benefit of hindsight. In addition, hypothetical trading does not involve financial risk, and no hypothetical trading record can completely account for the impact of financial risk of actual trading. For example, the ability to withstand losses or to adhere to a particular trading program in spite of trading losses are material points which can also adversely affect actual trading results. There are numerous other factors related to the markets in general or to the implementation of any specific trading program which cannot be fully accounted for in the preparation of hypothetical performance results and all of which can adversely affect trading results.

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