When you select one or more fade modules from the list of currently available fades, you can install them by clicking on the Remove button in the control window or by pressing command-R. This will add all the selected fades to the list of currently disabled fades, and they will not be selected on restart or shutdown when Shutdown FX fades the screen.

Technical note: removing a fade module changes its type code from 'Fade' to 'Fad0'. If you manually change the type code to anything other than these two values, Shutdown FX will not recognize the fade module at all.