Release Notes

FutureSource (Web Application) 1.38

Release: November 20, 2013

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1 Preface

This document outlines the key new features, functionality and content included in FutureSource 1.38.

All screenshots are examples for illustration purposes only. The exact layout and display may vary depending on Individual workspace customization.

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Release Notes Style Convention

- **Bold blue phrases** with pipe signs (|) denote a **menu** command, either from the main FutureSource drop-down navigation menu or through a contextual right-click menu in a certain window.

- **Bold black words** are used for emphasis in the text.

- Terms in quotation marks refer to a specific feature of the system.

2   Top New Content & Functionality

Some of the top enhancements of the new version include the following. Specific details on each one of these items are included in Section 3 & 4 of these release notes.

Content

ICE US & Europe Market Depth

Market Depth is now available for both ICE US & Europe Exchanges. This includes both Order Book and Book by Price displays

Opis Racks (Available Dec 2013)

Wholesale benchmark pricing from Oil Price Information Services (OPIS) covering US Gasoline, refined products and ethanol are now available.

Informa Agra Cash Grain

Coverage of over 700 global OTC, cash and exchange commodity prices including grains, oils, oil seeds, feeds and nuts

Functionality

Chart Studies & Plot Styles

New studies and Plot styles have been added to the chart window

Chart – EOX Forward Curves

EOX Forward curves are now available via an easy to use wizard

Chart – Continuation Chart Wizard

Continuation charts are easy to build with this new continuation chart wizard

Watchlist Expression Fields

Additional fields are now available when viewing user defined expressions

Watchlist Click to Build Expression

Expressions within a Watchlist can now be built using point and click, including field.

Futures Options Window

The window now supports a tabbed display

Market Depth Window

The window now supports a tabbed display

Alerts

Intersection Alerts have been added, along with the ability to further customize your alert notifications.

Export Gui

A new window for exporting data has been added.

Symbol Search

User defined expression shortcuts and external data links will not appear within the symbol tree.

3   Details of New & Enhanced Content

3.1   ICE Europe & ICE US Market Depth

Market Depth is now available for ICE Europe and ICE US exchanges. This coverage will include:

- Book by Price
- Order Book

3.2   Opis Racks (Available Dec 2013)

OPIS is the most widely accepted fuel price benchmark for supply contracts and competitive positioning. Nearly 100 billion gallons of fuel are pegged annually to OPIS rack, retail and spot prices for U.S. gasoline, diesel, LP-gas, jet fuel, crude, propane, feedstock's, residual fuel, kerosene, ethanol and biodiesel.

OPIS is relied on as the benchmark because OPIS remains completely unbiased and independent. OPIS has no stake in fuel transactions, is not funded by oil industry initiatives, and strictly adheres to antitrust guidelines determined by independent legal counsel.

OPIS Benchmarks are relied on by:

- Every major and independent oil company

- Jobbers, dealers, c-stores and retail service stations

- Nearly every major metropolitan transit authority, school, utility, and railroad system

- Most commercial airlines, truck stops and fleets

- U.S. federal, state, municipal and county government

- The DESC for a vast majority of fuel used for U.S. military operations

Price Discovery

Every day, including Saturdays, OPIS updates its wholesale terminal prices from hundreds of sources for its nearly 400 wholesale rack price points. For a detailed description of the methodology used to source OPIS racks please refer to:

http://www.opisnet.com/about/methodology.aspx

For a list of the rack locations covered please refer to:

http://www.opisnet.com/resources/RackCode.aspx

Time Stamp (all times are ET)

9am	OPIS wholesale terminal prices for gasoline, distillate, and other products are updated and ready for release.
10am	OPIS contract summary data used for benchmarking is available. The data includes the Contract Average which is a gross price that OPIS has had since 1995. OPIS provides a Contract Low and Contract High as well as Contract Net Average, Contract Net Low and Contract Net High pricing. Branded and Unbranded numbers are also available as Contract prices.
5:59pm	OPIS archives the closing rack price database for that business day. The current day's history is available the next business day.

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11:59pm OPIS Calendar-Day Average rack prices are a snapshot of the average of all supplier postings in each OPIS rack market at 11:59 p.m. eastern time. The snapshot includes all price moves from 12:00 a.m. (midnight) until the file is frozen at 11:59 p.m. (Example: The Jan. 3 Calendar-Day Average encompasses all price moves that were made at 12:00 a.m. on Jan. 3 up through 11:59 p.m. on Jan. 3. Hence, it is an average of all prices on that calendar day.)

Rack Formats

- OPIS Standard Display – Provides one price per product, per supplier in each market, even when suppliers post at multiple terminals. We select the primary terminal for each supplier, so the OPIS averages that are so critical for benchmarking and market analysis are not skewed.

OPIS Terminal Display – Shows product prices posted for every supplier at all terminals in a given location for total price transparency and includes the location and owner.

3.3 Informa Agra Cash Grain

Coverage of over 700 global OTC, cash and exchange commodity prices including grains, oils, oil seeds, feeds and nuts. Content is sourced from the market acknowledged and recognized Public Ledger and coverage includes, where available, history out to 2 years. With the dynamics of the whole Agricultural market changing this provides key insight to the markets across the world and key drivers for the exchange traded instruments.

4   Details of New & Enhanced Functionality

4.1   Charts

Many new areas of functionality have been added to the chart window, they include:

- 10 New Technical Studies
- Additional Plot Styles
- EOX Forward Curves
- Continuation Chart Wizard
- Enhanced Drag & Drop
- Ability to Adjust Bar High/Low
- New Add Option on Right Click Menu
- New Channel Drawing Tool

4.1.1   Additional Studies

10 additional chart studies have been added to the study library. New studies include:

- Average Directional Index
- Bullish Divergence
- Composite Index
- Crack Spread 2
- Crack Spread 3
- Crush Spread 2
- Crush Spread 3
- Delta Oscillator
- Directional Index
- Price Channel

4.1.2   Additional Plot Styles

2 additional plot styles have been added to the list of plots available.

- Level Plot
- Dot Plot

4.1.3   EOX Forward Curves

Natural Gas and Power Forward Curve data from **EOX** can now be displayed. To create an EOX Forward curve use the **Add option** on the **Chart Right Click Menu** and select Forward Curve.

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4.1.4   Continuation Chart Wizard

Continuation Charts can be easily created from the new **Continuation Chart Wizard**. The Wizard can be access from the **Add option** on the **Chart Right Click Menu** and **select Continuation Chart**.

4.1.5   Enhanced Drag and Drop

Symbols & Chart Plots can now be dragged from the Chart window to any other accepting window.

4.1.6   Adjust High/Low Bar

A setting is now available to allow users to choose if they want the Settlement price to be included in the **High Low range** of the daily, weekly & monthly charts.

4.1.7   Add Option

A new Add Option has been added to the **Context Menu** of the **chart window**. This menu will allow users to **add certain chart types** to the window. These include:

- Seasonal
- Seasonal Spread
- Forward Curve
- Forward Curve Spread
- Continuation Chart

4.1.8   Channel Drawing Tool

A new drawing tool that enables users to draw 2 parallel lines constraining plotted data in order to visually map the upper and lower bounds of the overall data trend.

4.2   Watchlist

Many new areas of functionality have been added to the Watchlist window, they include:

- Expression "Click to Build"
- Additional Fields for Expressions
- Expanded options for opening Charts
- Additional Fields

4.2.1   Expression "Click to Build"

In prior version the FutureSource Web user could only utilize the Last field for **building expressions through mouse clicks**. In this latest release you can **select at the field level**.

4.2.2   Expanded Expression Fields

For expressions where fields are not designated, the Watchlist will calculate and return:

- Open
- High
- Low
- Last
- Previous
- Recent
- Net Change
- Time

4.2.3   Open Chart from Watchlist

When opening a chart from the Watchlist, users can now select from a **predefined list**, as well as **one default aggregation**. Predefined includes Tick, Intraday, Daily, Weekly Month and a default option that is customizable.

4.2.4   Watch Tabs increase

The number of tabs available on the Watchlist has been increased from **5 to 20**.

4.2.5   Additional Fields

Two new fields are now available:

- % Change Month – Percent change for the current month
- % Change Week – Percent change for the current week

4.3   Futures Options

Many new areas of functionality have been added to the Watchlist window, they include:

- Window tabs
- Autolist's to build out tabs
- Additional field for Option Model Inputs

4.3.1   Window Tabs

The Futures Options window now supports a **tabbed display** to allow user to configure multiple board displays within a single window.

4.3.2   Wild Card Input

For creating a Futures Options Window with Multiple months for a single commodity, **Wild Card entry** is now supported.

Example: *CL 1-6 - Will create 6 tabs with the first 6 option contract months

Example: *BRN-ICE 1-3 - Will create 3 tabs with the first 3 option contract months

4.3.3   Addition Option Model Input Field

NewSettlement is now available to be used as inputs for the Black Scholes Model Calculations.

4.4   Market Depth

4.4.1   Window Tabs

The Market Depth window now supports a **tabbed display** to allow user to configure multiple displays within a single window.

4.5   Spread Matrix

4.5.1   Additional Fields Available

The Spread Matrix now has additional fields available.

- Market
- Recent

4.6   Strip Calculator

4.6.1   Additional Fields Available

The Strip Calculator now has additional fields available.

- Market

4.6.2   Create Expression Shortcut

You can now create an **expression shortcut** directly from the **Strip Calculator**. This is done by selecting the strip desired and selecting the **Create Expression Shortcut** from the **Context Menu**.

4.6.3   Chart & Data Table

You can now open a chart or data table for the pre-defined strip from within the Strip Calculator Window. This is done by selecting **Open Chart** or **Data Table** from the **Context Menu**.

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4.6.4   Create Alert

You can now create an **alert** directly from the **Strip Calculator**. This is done by selecting the strip desired and selecting **Create Alert** from the **Context Menu**.

4.7   Alerts

4.7.1   Intersection Alerts

The ability to **perform Intersection Alerts** has been added. Intersection Alerts allow you to **create an expression** that monitors when Studies and Pricing intersect.

Intersect alerts set from the **Condition Alerts Tab** on the **Alerts Window**.

4.7.2   Alert Notifications

You can now specific **separate behavior** for each **alert type**. This includes independently turning on sound, tray icon and balloon notifications for quotes, news and conditional alerts.

4.8   External Data

4.8.1   Import/Export (Sharing) of link settings

The External Data framework has been enhanced to allow users to **import** and **export** the **external data settings**. This will allow users to share external data configurations with other users. This is done by selecting **Import/Export** from the **External Data dialog**.

4.8.2   Chart Headers

External Data descriptions will now display within the chart headers.

4.9   Framework Functionality

4.9.1   Export GUI

The Export GUI window will allow you to take price information and export it for use in other applications, such as Microsoft Excel. You can access the new **Export GUI window** from the **Preferences drop-down menu**.

4.10   Symbol Search

4.10.1   Expression Shortcuts & External Data

The symbol search window will now have **Expression Shortcuts** & **External Data** as part of the **symbol tree**.

5 Updated RTD Add-in

FutureSource 1.38 bring an update to the FutureSource RTD add-in. Improving our Excel tools is critical since virtually every user of FutureSource uses the data we provide for analysis of one type of another in Excel. Enhancements to the Excel Add-in Include:

- New Symbol Tree

- New Excel Ribbon for 2007 & Above

- Historic Time Series:

  o Fill Options – Fill Forward, Fill Backwards and interpolate are now available for dealing with non-trading days.

    - No Fill – Leaves holidays and non-trading days blank

    - Fill Forward – Fills previous days data forward until there is another price available

    - Fill Backwards – Fills data backwards until another data point is available

    - Interpolate – Averages the prior day's data and next available data point and then fills forward. If multiple days are missing it uses the results for the first missing day for averaging the results for the next missing day and so on.

  o Filter called Count, used for pulling a relative count of time series

  o Ability to have the table be static or full cell referenced to allow for dynamic/automatic changes.

  o Ability to have in ascending or descending order

6 Fixes

The Following fixes and performance enhancements are included in FutureSource Web 1.37:

- **Charts**

  o 27185 – Crash with Andrews Pitchfork & Intraday Charts

  o 27037 – Corrected Labels on Bollinger Bands %B

  o 27009 – Type correction on Bollinger Bands %B

  o 28283 – Theme changes applying to chart defaults

  o 27998 – Charts losing Objects

  o 26742 – Dialogs losing focus

  o 28048 – Tracking fix

  o 27208 – Rename Tab label

- **Data Table**

  o 27013 – Add symbol to Watchlist

  o 27012 – Fixed window height

  o 27011 – Header is sometimes cut off

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- 26940 – Handling of invalid symbols

- **Framework**
    - 27874 – Handling of invalid expression shortcuts
- **News**
    - 28246 – Active saved filter display
    - 28028 – Saved filter properties display
- **Quote Grid**
    - 27599 – Theme color fix
- **Spread Matrix**
    - 27214 – Theme color fix
    - 19615 – Correct comment changes

7 System Requirements

7.1   Operating System & Browser

- Windows 2000, XP, Vista or 7
- Internet Explorer 6 or higher, Mozilla Firefox 3 or higher, Apple Safari for Windows 3.2 or higher
- Google Chrome is unofficially supported at present

7.2   Java

- Minimum: Java Version 1.5
- Recommended: Java Version 1.6.10 or **Greater**
    - NOTE: Issue with Java Versions 1.6.24 to 1.6.25 have been detected on some isolated client systems.

7.3   Other Requirements

- Cookies Enabled
- Pop-Up Blocker Disabled for Login.FutureSource.com URL

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