



FUTURESOURCE 4.4.2

RELEASE NOTES

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FUTURESOURCE 4.4.2

1. PREFACE

This document outlines the key new features, functionality and content included in FutureSource 4.4.2.

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

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2. NEW CONTENT

2.1. ICE FUTURES SINGAPORE

Real-time and delayed ICE Futures Singapore Exchange is now available. This includes Mini Brent, Mini WTI, and Currency Futures.

2.2. ZHENGZHOU COMMODITIES EXCHANGE

Real-time & delayed Zhengzhou Commodities Exchange is now available.

2.3. KOREA FUTURES EXPANSION

We have expanded our coverage for the Korea Futures Exchange. We now offer bond, currency and commodity futures.

2.4. COMMODITY SPREAD EXPANSION

Our coverage for commodity spreads has been expanded to now include:

- SAFEX
- Osaka
- Dubai Gold & Commodities
- Oslo
- SGX Intercommodity
- TOCOM Intercommodity

3. NEW FUNCTIONALITY

3.1. FRAMEWORK

The Data & Analytics framework has been enhanced with the following functionality:

- New data fields
- New rules for recent and market field
- Importing workbooks and pages
- Option calculator
- Option intrinsic value indicator

3.1.1. NEW DATA FIELDS

The following new data fields are now available:

- BidIV - Implied volatility for an option based on bid field as model input
- AskIV - Implied volatility for an option based on ask field as model input
- New Settlement Time - Time that new settlement was updated

- Last Trading Day - The last trading day for the contract
- Previous High - Previous trading day's high
- Previous Low - Previous trading day's low
- Delivery Start Date - Delivery Start Date (S2F Content)
- Delivery End Date - Delivery End Date (S2F Content)

3.1.2. RECENT & MARKET DATA FIELD ENHANCEMENT

The recent and market fields have been enhancements to include New Settle in their display logic. Behaviors of fields are now:

- Recent - The last price if available, unless it has not traded today. In this case it will show new settlement value if available. If new settlement has not come out yet it will show previous trading day's settlement price.
- Market - The average of the bid and ask. If bid is blank, market=ask. If ask is blank, market=bid. If bid and ask are blank, market=recent field.

3.1.3. IMPORTING WORKBOOKS AND PAGES

When you import a workbook or page, you can now have that import automatically apply your currently active theme. To change this setting you can go to the Import/Export section of the main preference dialog on the utilities menu.

3.1.4. OPTION CALCULATOR

You can now open the option calculator directly from the utilities menu.

3.1.5. OPTION INTRINSIC VALUE INDICATOR

You can now display a “-“ in your option model fields when the option is intrinsic or less. To change this setting you can go to the Black Scholes section of the main preferences dialog on the utilities menu.

3.2. CHARTS

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

- Additional plot styles for tick charts
- Text tool enhancement
- Level & Vertical line enhancement
- Time template time zone settings
- Parabolic study enhancement
- William's %R enhancement
- Keltner Channel study multiplier
- Momentum study zero line
- Chart tool escape

3.2.1. TICK CHART PLOT STYLES

Additional plot styles are now available for tick interval:

- Line
- Dot
- Area

3.2.2. TEXT TOOL

You can now utilize multiple rows within the text tool. Pressing Ctrl+Enter will add a new row to your text box.

3.2.3. LEVEL & VERTICAL LINE

You can now define a thickness value for the level and vertical lines. You can double click the line to bring up this setting.

3.2.4. TIME TEMPLATE TIME ZONE

You can now specify a time zone setting within a time template. Available choices are exchange, local or UTC.

3.2.5. PARABOLIC INPUT PARAMETERS

The input parameters for the calculations of the study are now customizable. You can double click the study line to bring up this setting.

3.2.6. WILLIAM'S %R INPUT PARAMETERS

The input parameters for the calculations of the study are now customizable. You can double click the study line to bring up this setting.

3.2.7. KELTNER CHANNEL MULTIPLIER

A multiplier can now be applied to the Keltner Channel. You can double click the study line to bring up this setting.

3.2.8. MOMENTUM STUDY ZERO LINE

A zero line has been added to the Momentum study.

3.2.9. CHART TOOL ESCAPE

You can now exit any chart tool by using the Esc key on the keyboard.

3.3. DATA TABLE

New areas of functionality have been added to the data table, they include:

- Settle field

3.3.1. SETTLE FIELD

The settle field is now an available field. For symbols that support both a close and settle, you can now display both fields within the data table. This is done by using the add/remove fields option on the context menu.

3.4. FLASH QUOTE

New areas of functionality have been added to the flash quote, they include:

- Total row

3.4.1. TOTAL ROW FOR VOLUME & OPEN INTEREST

You can now display a total row on the flash quote. It will show current total volume and open interest for the commodity in the current trading session. This is done via the footer settings in the display properties dialog.

3.5. FUTURE OPTIONS

New areas of functionality have been added to futures options, they include:

- Symbol column

3.5.1. SYMBOL COLUMN

You can now remove the symbol column from the futures options board to gain back valuable screen real-estate. This is done via the symbol field settings in the display properties dialog.

3.6. OPTIONSOURCE

New areas of functionality have been added to the OptionSource, they include:

- Copy as text
- Level line price value

3.6.1. COPY AS TEXT

You can now copy information from OptionSource to the clipboard as text.

3.6.2. LEVEL LINE

You can now specify a price value to set the level line to

3.7. WATCHLIST

New areas of functionality have been added to the watchlist, they include:

- New activity flash settings
- Additional symbol linking options
- Comment field expansion

3.7.1. FLASH SETTINGS

The setting the flash options, you can now optionally choose Bid or Ask.

3.7.2. ADDITIONAL SYMBOL LINKING OPTIONS

In addition to having a setting of single and double click for symbol linking, you can now symbol link by pressing the Alt key and Clicking the symbol.

3.7.3. COMMENT FIELD EXPANSION

The comment field is now available for External Data Symbols (XD@)

3.8. TIME & SALES

New areas of functionality have been added to time & sales, they include:

- Condition Filtering

3.8.1. FILTER BY CONDITION

You can now filter time & sales based on a defined condition.

3.9. WATERFALL

New areas of functionality have been added to Waterfall, they include:

- Condition Filtering

3.9.1. FILTER BY CONDITION

You can now filter time & sales based on a defined condition.

3.10. ALERTS

New areas of functionality have been added to alerts, they include:

- Time Alert Preferences

3.10.1. TIME ALERT PREFERENCES

You can now specify various preferences for your time alerts. This includes sound, tray icon and balloon options.

3.11. QUOTE GRID

New areas of functionality have been added to the quote grid, they include:

- Net Change Color option

3.11.1. NET CHANGE COLOR OPTION

You can now apply the net color change feature to all fields within the grid cell.

3.12. NEWS

New areas of functionality have been added to the news window, they include:

- Update Category Filters

3.12.1. CATEGORY FILTERS

We have expanded the Industry, Region and Category filters with additional coverage.

4. BUG FIXES

- Alerts
 - Strip alerts not saving
- Charts
 - 993 - Correlation Study to fill fwd on zero days
 - 1287 - Changing symbols on tick charts
 - 177 - Additional bars for EMA Study
 - 517 - Snap setting on XD@ symbols
 - 787 - Fibonacci retracement control line persisting
 - 848 - Seasonal drawn with currency change
 - 969 - Forward curve drawn with unit change
 - 965 - Conversion on expired contracts
 - 1018 - Correlation study persisting settings
 - 1118 - SAR & STOC studies with single input
 - 1130 - Change constant variable in Wilders Volatility study
 - 1131 - Study value as input to Correlation study
- Data Table
 - 535 - Download issue with rolling functions in studies
 - 858 - Header alignment
 - 924 - Display data on currency converted functions
 - 925 - Display all units for functions
- External Data
 - 516 - Support for 5 decimal places
- Framework
 - 1094 - Intrinsic value check on OldSetIV
 - 1277 - Linking intercommodity spreads
 - 1300 - Background color on grid with graphite theme
 - 179 - Improved performance
 - 515 - Changing category on expression shortcuts
 - 687 - Weekly option labels
 - 893 - Conversion on expression shortcuts
 - 1100 - Unhide titlebar in Flat mode
- Futures Options
 - 559 - Mirror column mode showing date
 - 578 - Multi-month mode field sync
 - 776 - Headings change on mode change

- 854 - Currency conversion tooltip
 - 912 - Scroll Multi-month mode with keyboard
 - 957 - Open Interest & Volume filter
- OptionSource
 - 584 - Duplicated row sometimes can't be deleted
 - 1112 - P&L on Futures
- Quote Grid
 - Loosing conversion setting on drag/drop
- Strip Calculator
 - 1109 - Support for Mac
- Watchlist
 - 949 - Full precision setting on studies
 - 962 - Comment field display with XD@ symbols
 - 1101 - Symbol detail bar doesn't persist