tradesignal®

Release Notes

for Tradesignal version 6.2

The newest release of Tradesignal provides a configurable account currency for portfolio trading strategies. Furthermore, the "Search and Replace"-dialog in the Equilla editor has been changed. For the data provider Bloomberg, Thomson Reuters, Trayport and OpenConnect it is now possible to create server-side user-defined rolling forward contracts.
Additional, the Trade Signal Market Data System works in the latest version also as a proxy for the Thomson Reuters DACS authentification and can also provide the Level II data for Nasdaq and NYSE.

New Features

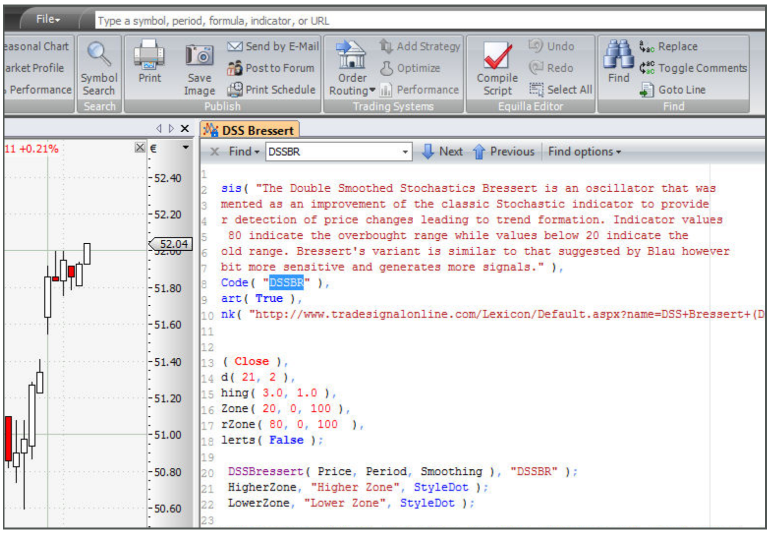
Configurable account currency for portfolio trading strategies
It is now possible to specify the Account Currency of a chart or portfolio, so that all statistics and equity curves will be shown converted to this currency (for example when trading currency pairs).
The statistics currency can be chosen in the property inspector under "Money Management > Statistics Currency > Currency".
The algorithm to calculate historic exchange rates can also be selected in this section.

Configurable account currency

Close of Previous Bar - Use the currency values at the close of the previous bar.
Arithmetic Mean - Calculates the arithmetic mean of Open, High, Low and Close at the current bar.
Midrange - Uses the average of the highest and lowest currency value at the current bar.
Arithmetic Mean without Open - The average of High, Low and Close currency values at the current bar.
Close Weighted Mean - Calculate the arithmetic mean of High, Low and 2x Close at the current bar.
Open Weighted Mean - Calculate the arithmetic mean of 2x Open, High and Low at the current bar.

Finally, a mode exists to use the currency conversion to calculate equity to the generation of automatic risk stops, this can be set by toggling the option "Money Management > Statistics Currency > Apply To Risk".

The following functions have been added to Equilla so that strategy authors can make use of the new Properties directly in their scripts:
GlobalStatisticsCurrency(),
StatisticsCurrencyMode(),
StatisticsCurrencyFactor [of Data1].



Inline Search

Equilla Editor inline search and replace.

The search and replace dialog in the Equilla Editor has been replaced with a toolbar that pops up at the top of an editor when the "Find" ribbon button is pressed. This toolbar remains visible untill hidden by the user. The toolbar makes it easier to repeat the searching operations.

Point & Figure revised

Point and Figure has been revised to exactly match the algorithm in the book "The Complete Guide to Point-and-Figure Charting" by Heinrich Weber and Kermit Zieg.

Equilla - CreateSortedIndexArray

CreateSortedIndexArray behaves differently than other array functions and does not skip the element at index 0. Existing workspaces will function in the old way untill the script is recompiled at which point the new behavior will be active.

Tradesignal Market Data System 5.2

User-defined Rolling Forward Contracts for Bloomberg, Thomson Reuters, Trayport and OpenConnect feeds.

It is now possible to create server-side continuation symbols (UDCs) for any Future contract sequence available on Bloomberg, Thomson Reuters, Trayport and OpenConnect. These new symbols are server-side and will collect in intraday and interday periods. The symbols will be shared by all users who request the same instrument with the same set of parameters, significantly reducing the load on the Tradesignal Market Data System.

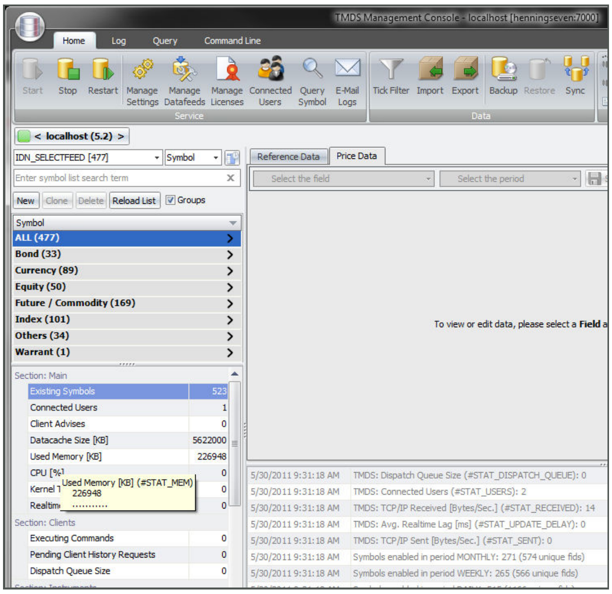
A UDC symbol can be created and saved to the Symbols Toolbox by starting the New Symbol Wizard and selecting User-defined contintuation. In the wizard, it is still possible to create the old Reuters interday-only UDCs by checking the "Legacy UDC" check box, these legacy UDCs continue to have the option of rolling based on Volume and Open Interest, but otherwise offer only disadvantages over the new server-side UDCs (e.g. slower startup time). Please note that the feature to restrict which months are included in the continuation, is only respected by Reuters and Bloomberg exchange traded futures. Symbol lists containing UDCs can be shared between users like any other symbol lists.

Reuters Entitlement Proxy-Server

The Tradesignal Market Data System now acts as a proxy to the DACS entitlement system, so that Tradesignal clients no longer need to make their own connections to any other server than a Tradesignal Market Data System. This new service will automatically be used by an installed Tradesignal Market Data System for all Tradesignal clients from version 6.2 The old client-side behaviour will continue to function for Tradesignal versions 6.1 and earlier. The same DACS settings entered into Tradesignal (User and Position) will continue to work with the new system. The Tradesignal Market Data System-Console allows configuration of this service in the connection settings for a Reuters feed. Log messages will be dumped to the main console log.

Drill-down grouping of symbols

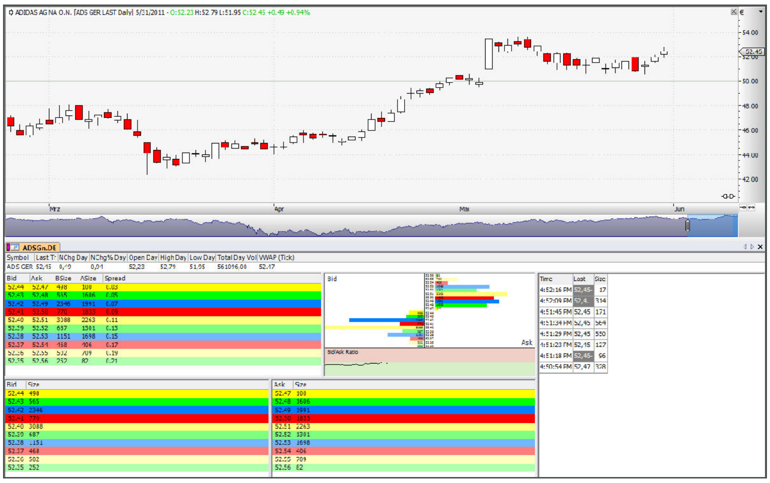
The symbol list in the Tradesignal Market Data



Symbol Grouping

System-Console now groups the symbols by type. To navigate, for example, to a specifc future symbol under Reuters one must first click on Futures, then the root code and finally the continuous symbols group.
Grouping for Trayport symbols is in line with the normal Trayport folder structure. At the top of the list of groups there is a link to navigate upwards and another to show all symbols without grouping.

Reuters Level II data for Nasdaq and NYSE
The Tradesignal Market Data System can now forward market depth data for Nasdaq and NYSE for displaying in the Tradesignal Level II workspace element.



Level 2 Data

Please note: Tradesignal 6.2 clients will no longer be able to permission symbols on earlier Tradesignal Market Data System versions unless the Reuters SFC components are installed by a local administrator to the Tradesignal install directory.