

Release Notes for Analytic Client, v8.5.8 Beta 9 for Traders

Product Release Information

Product : Analytic Client
Release Number : 8.5.8 Beta 9
Release Date : 12/12/2012
Customer Support : For more information or support, please visit
<http://support.hold.com/>

1. Introduction

This document contains the release notes for Analytic Client version 8.5.8 Beta 9. The following sections describe the release in detail and provide late-breaking or other information that supplements the main documentation.

2. What's New?

1. Added Symbol alert support to MWF Client (symbols with (high - low) ≤ 0 and $\geq .02$) for 5 continuous 1 minute bars along with other filters and an additional filter provided for symbol filter as Position Range.
2. Added a check box to the MWF Dialog to display the symbol alert in MWF client window.

Updates and Fixes for Analytic Client Version 8.5.8 Beta 7

Fixed the issue in display of proprietary users in Firm Executions

Updates and Fixes for Analytic Client Version 8.5.8 Beta 6

1. Added a secondary connection option for analytics in case of the primary server failed to connect or reconnect
2. Added Linking of analytic windows with Gray box.
3. Added exchange filter (NYSE,NASDAQ,ALL) to the Indications window by adding market menu option
4. Renamed NYSE indications Menu to indications in main menu

Updates and Fixes for Analytic Client Version 8.5.8 Beta 5

1. Fixed as issue in sending the market type some times if select analytic window first time.

2. Added a Check box to Highs, Lows, Highs & Lows → Print Settings → Minimum settings/change /sort dialog. (Sort Prints) – Default checked) to scroll prints same like as previous version. The print was not scrolling as it was sorted and displaying.

Updates and Fixes for Analytic Client Version 8.5.8 Beta 4

1. Added Custom Features in MWF market scanner,.
2. Capability to select the market type on imbalance window through menu (NASDAQ, NYSE).
3. Fixed a problem in Highs, Lows and Highs & Lows in chopping the print on top while resizing
5. Rearranged the Main menu alphabetically
6. Fixed the imbalance issue and added custom validation checking for Market scanner custom options

Updates and Fixes for Analytic Client Version 8.5.8 Beta 2

1. Added Sorting to HIGHS, LOWS, HIGHS & LOWS Windows

Updates and Fixes for Analytic Client Version 8.5.8 Beta 1

1. SSR Symbol List (Short Sales restricted stock list)

Updates and Fixes for Analytic Client Version 8.5.7 Beta 13

1. Re-implemented the removed windows (“Firm SAIs”, “NYSE Indications”, “Open Book Market Longs”, “Open Book Market Shorts”, “Open Book Pre-Market Shorts”, “Open Book Bid Scan” and “Open Book Ask Scan”)
2. In Bid/Ask Spread window, the width of columns “Symbol”, “Time” and “LstPnt-#N” are adjusted to accommodate the full data in it.
3. “Top Sales” window can show the pictorial representation of most traded Stocks data as per the recent time (updated in 12 seconds frequency). It represents the top 20 stocks on Sales.
4. Replaced windows registry/.INI files with XML settings file, for saving and restoring of configuration settings.
5. Fixes on few windows like caption change, column name change, menu item change etc.
6. Added “Exch” column for displaying “Exchange ID” and a filter is provided for this column in Price Alert window.
7. Fixed a decimal point issue in showing the mid of the prints to yellow in price Alerts window.

8. Disabled the controls that are not applicable for some prints from the symbol filter dialog (Bid/Ask Spread window, Crossed Prints, Price Alerts, Imbalances and Regulatory Imbalances).
- 9.

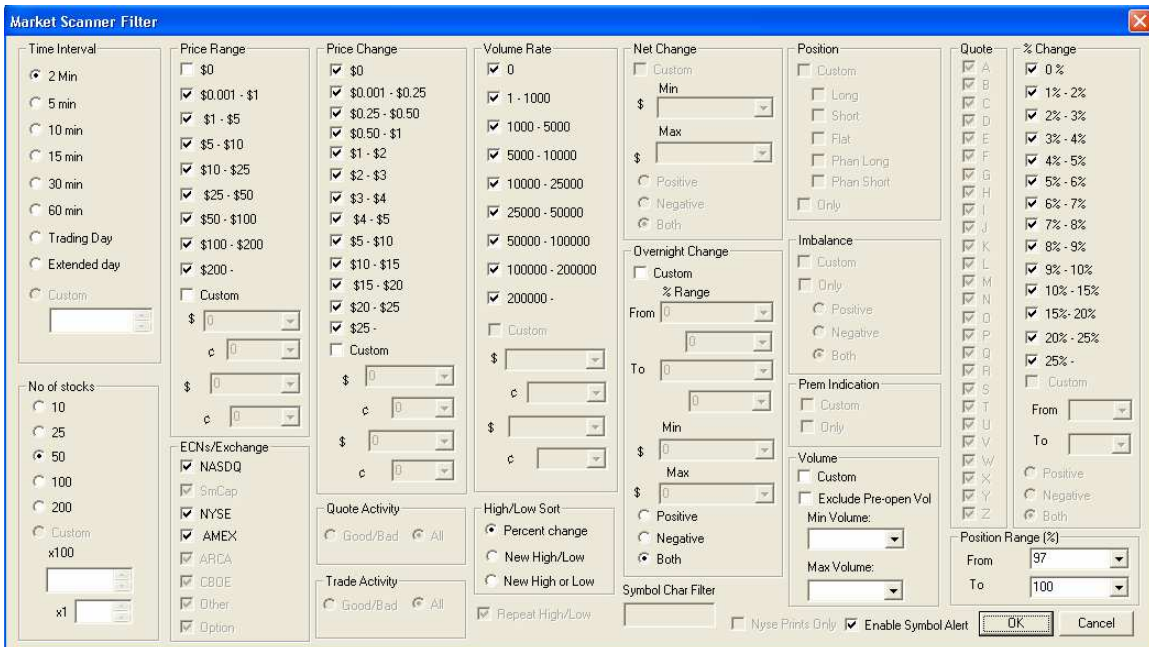
Updates for Analytic Client Version 8.5.7 Beta 12

1. Incorrect display of color of "Price" column in Price Alerts window, fixed.
2. Added Column Headers for "HIGHS", "LOWS" and "HIGHS and LOWS" windows.
3. Added feature in Market Scanner, to High-light new symbols coming into the Market Scanner window for the first 10 seconds as per the pre-set filter.
4. Changed the decimal format for "% change" column in Market Scanner to 2 decimal points.
5. Added "Market Type" to the caption of the "re-implemented" windows.

Added Features for Client version v8.5.8 Beta 9

1. Added Symbol alert support to MWF Client (symbols with (high - low) ≤ 0 and ≥ 0.02) for 5 continuous 1 minute bars
2. Added a check box to the MWF Dialog to display the symbol alert in MWF client window. See the screen shots

Market Scanner Dialog with symbol alert enabled. Also see the Position Range on riht bottom



Market Scanner window with symbol alert along with Update time and % Position Range on right of the MWF window. The updated symbols will be updated to the top of the list.

Vol Rate	Volume	Last Price	Last Size	Close Pri...	Prev Clo...	Open Pri...	High	Low	Price Ran...	Price Chan...	Update Time	% Position R...
200,069	200,169	33.140	100.00	33.170	33.190	33.140	33.210	0.000	0.000	0.00000	13:11:36	99.880
484,960	485,060	5.746	2,575.00	5.750	5.745	5.746	5.750	0.000	0.000	0.00000	13:11:28	100.000
614,989	615,089	35.300	100.00	35.310	35.305	35.300	35.355	0.000	0.000	0.00000	13:11:16	99.873
1,552,05...	1,552,25...	26.590	100.00	26.580	26.580	26.590	26.680	0.000	0.000	0.00000	13:11:12	99.625
2,287,71...	2,287,81...	8.020	100.00	8.010	8.000	8.020	8.060	0.000	0.000	0.00000	13:11:10	99.380
662,253	662,753	4.920	100.00	4.920	4.920	4.920	4.970	0.000	0.000	0.00000	13:11:06	99.992
1,085,71...	1,085,01...	25.490	100.00	25.500	25.500	25.490	25.550	0.000	0.000	0.00000	13:11:06	99.804
658,432	658,532	25.845	100.00	25.850	25.841	25.843	26.000	0.000	0.002	0.00160	13:11:02	99.423
644,436	644,536	30.510	100.00	30.520	30.530	30.510	30.550	0.000	0.000	0.00000	13:11:02	99.902
399,108	399,208	9.090	100.00	9.090	9.090	9.090	9.150	0.000	0.000	0.00000	13:11:01	99.344
280,149	280,249	26.810	100.00	26.800	26.810	26.810	26.871	0.000	0.000	0.00000	13:11:01	99.736
1,745,85...	1,746,69...	8.290	100.00	8.285	8.285	8.290	8.300	0.000	0.000	0.00000	13:11:01	99.819
2,505,56...	2,505,66...	5.730	100.00	5.720	5.720	5.730	5.750	0.000	0.000	0.00000	13:11:01	99.478
645,346	645,846	14.410	100.00	14.420	14.420	14.410	14.610	0.000	0.000	0.00000	13:10:42	98.700
90,890	90,990	14.220	500.00	14.210	14.210	14.210	14.320	0.000	0.010	0.01000	13:10:39	99.234
85,464	85,664	5.570	100.00	5.570	5.570	5.570	5.570	0.000	0.000	0.00010	13:10:25	100.000
730,480	730,580	24.350	100.00	24.330	24.330	24.340	24.430	0.000	0.015	0.01500	13:10:25	99.591

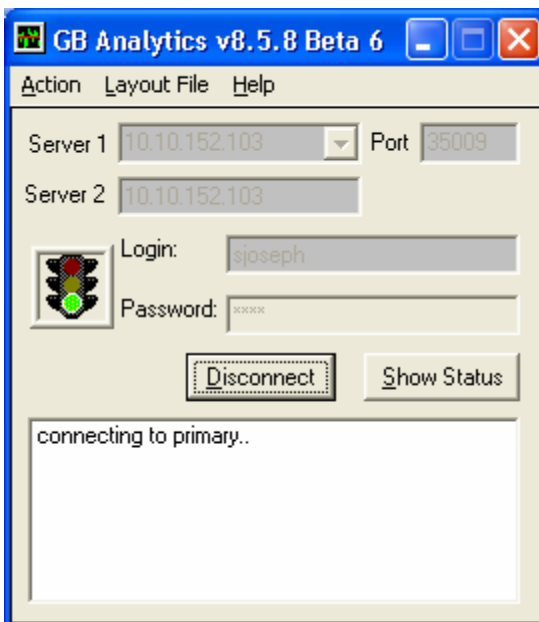
Added Features for Client version v8.5.8 Beta 7

Fixed the issue in display of proprietary users in Firm Executions

Added Features for Client version v8.5.8 Beta 6

1. Added a secondary connection option for analytics in case of the primary server failed to connect or reconnect

See the screen shot



if connection to the server 1 failed it will try to connect to the server 2. The same is also applicable if server 1 or server 2 got lost connection while on running it will try to reconnect to the secondary one

2. Added Linking of analytic windows with Gray box.

The linking to GrayBox is done in two ways.

1. Drag and drop the symbol to GrayBox window
2. Double click the symbol to send the symbol info to GrayBox

See the following screen shot

Symbol	Vol	Change	Price	Symbol	Vol	Change	Price
NWSA	18	+1.46	21.54	VXX	10	-0.30	16.84
COP	7	+0.32	53.28	TVIX	8	-0.16	5.81
C	3	+0.15	26.90	UVXY	7	-0.44	12.17
TBT	3	+0.15	15.60	JRCC	6	-0.21	2.72
CLNE	2	+0.69	14.75	FHN	4	-0.41	7.50
FAS	2	+0.50	79.87	EGLE	3	-0.16	2.99
AMLPG	1	+0.00	15.45	RCL	2	-0.06	23.83
GM	1	+0.14	20.05	DHR	1	-0.14	50.41
GNW	1	+0.08	4.97	STV	1	-0.26	2.52
JOY	1	+0.24	52.35	TWM	1	-0.03	33.54
MRVL	1	+0.20	11.24				

The Linking with Gb will be enabled only if the button on the top enabled as Green. the user can disable/enable the linking with GrayBox by clicking on the button on the title bar. The button with color green and 'L' mean it is enabled to linking with GB and gray brown color with 'X' means linking is disabled for the particular window

The linking is done by two ways

1. By double clicking the symbol column (the column will high light as gray colored as shown in the figure

2. By click and drag on the symbol to the corresponding window in GB

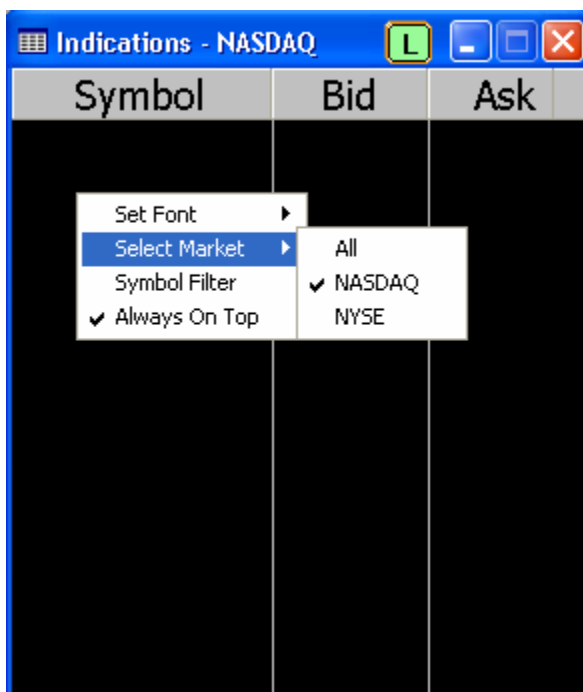
The above feature is provided for almost all the windows except top10 traders and cross locked display.

Note

The above feature will only work with the GrayBox version 4.0 or later.

3. Added exchange filter (NYSE,NASDAQ,ALL) to the Indications window by adding market menu option

See the picture



4. Renamed NYSE indications Menu to Indications in main menu

Added Features for Client version 8.5.8 Beta 5

1. Fixed as issue in sending the market type some times if select analytic window first time.
2. Added a Check box to Highs, Lows, Highs & Lows -> Print Settings ->Minimum settings/change /sort dialog

See the screenshot

Symbol	Vol	Change	Price	Symbol	Vol	Change	Price
BBL	12	+0.82	66.58	DE	6	-0.27	74.90
DB	9	+0.40	43.76	ADI	1	-0.27	31.09
RIO	9	+1.35	62.15	FAZ	1	-0.39	57.62
C						-0.00	62.04
EK						-0.94	66.90
RIG						-0.00	61.62
SAP						-0.00	36.07
ANF						-0.36	18.59
MT	3	+0.81	22.38	TZA	1	-1.10	46.00
TOT	3	+1.17	49.00				
AU	1	+0.96	46.39				
NYX	1	+0.40	26.94				
TNA	1	+1.00	47.11				
UPRO	1	+0.89	56.11				

- Set Font ▶
- Select Market ▶
- Symbol Filter
- Print Settings - Minimum Hits/Change/Sort.
- ✓ Always On Top

Print settings Dialog

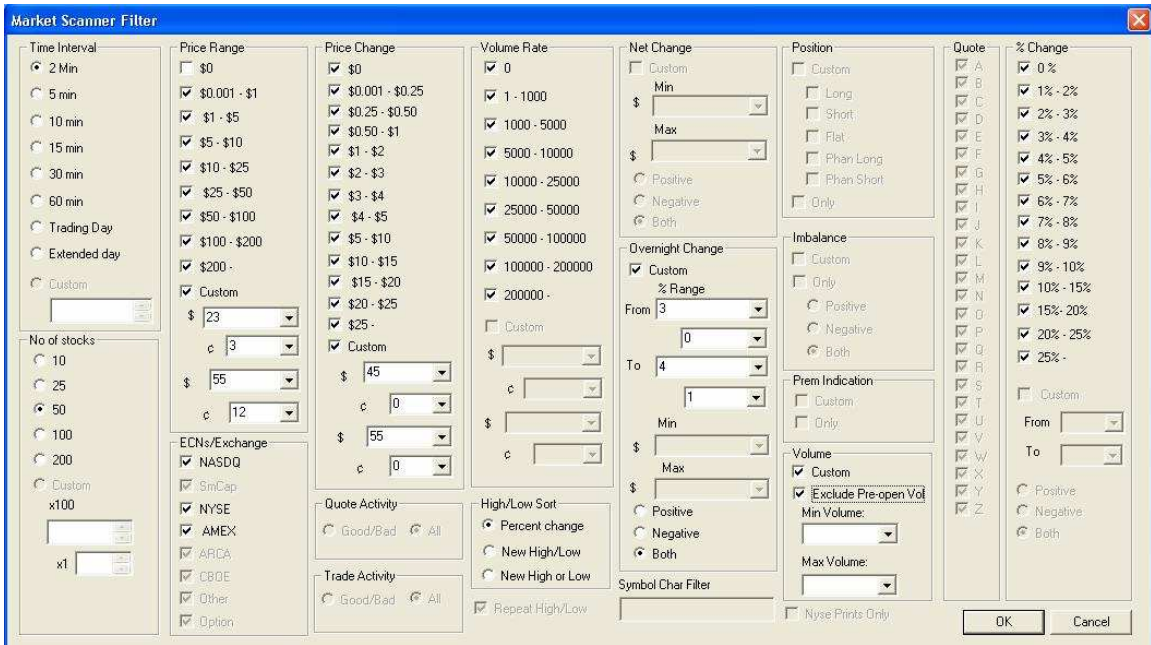
Set Minimum Hits and Net Changes ✖

Minimum Display Hits: Minimum Net:

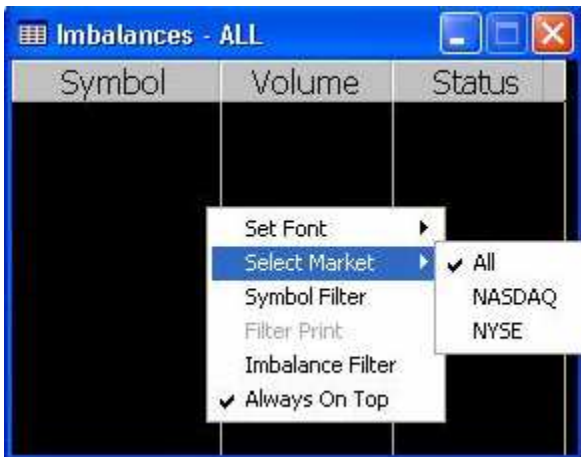
Sort Prints

Added Custom Features in MWF market scanner (v8.5.8 Beta 3)

1. Enabled the custom features in the market sorter for Price Range, Price Change Overnight Change, and Volume with exclude pre-open selection dialog see the screenshot.



2. Capability to select the market type on imbalance window through menu (NASDAQ , NYSE).



3. Fixed a problem in Highs, Lows and Highs & Lows in chopping the print on top while resizing.
4. Rearranged the Main menu alphabetically.

Sorting provided on HIGHS, LOWS, HIGHS & LOWS Windows (v8.5.8 Beta 2)

The following Figure shows the 'Vol' Fields are sorted in 'Highs and Lows Window. You can sort the other items by clicking on the corresponding Header

Symbol	Vol	Change	Price	Symbol	Vol	Change	Price
STEC	70	+1.20	18.15	PCP	114	-2.84	167.17
FEIC	37	+0.87	39.61	AEM	66	-0.59	63.42
DE	32	+1.77	86.35	GR	37	-0.00	95.74
DAR	19	+0.45	17.13	FIO	33	-0.99	31.26
WTSLA	19	+0.24	4.95	CRS	28	-0.07	57.72
UFCS	18	+0.70	17.74	IEX	28	-0.07	46.66
IRBT	13	+0.52	37.79	IMGN	27	-0.11	13.26
MCD	12	+0.42	86.275	SPWRB	25	-0.37	17.16
ARX	10	+0.56	18.79	VC	24	-0.00	69.57
TUES	10	+0.16	4.84	TRP	21	-0.28	42.77
CLGX	9	+0.23	16.79	NST	20	-0.19	46.32
MSPD	8	+0.22	8.335	MAS	17	-0.02	12.07
PZZA	6	+0.30	32.36	HYG	8	-0.07	91.31
ELRC	4	+0.21	17.75	JPM\$Z	8	-0.05	26.28
UVSP	4	+0.14	16.555	SNTA	5	-0.08	5.04
VLTR	4	+0.48	24.58	BCS\$C	4	-0.06	25.55
SPT	3	+0.11	3.45	FAA	4	-0.02	26.12

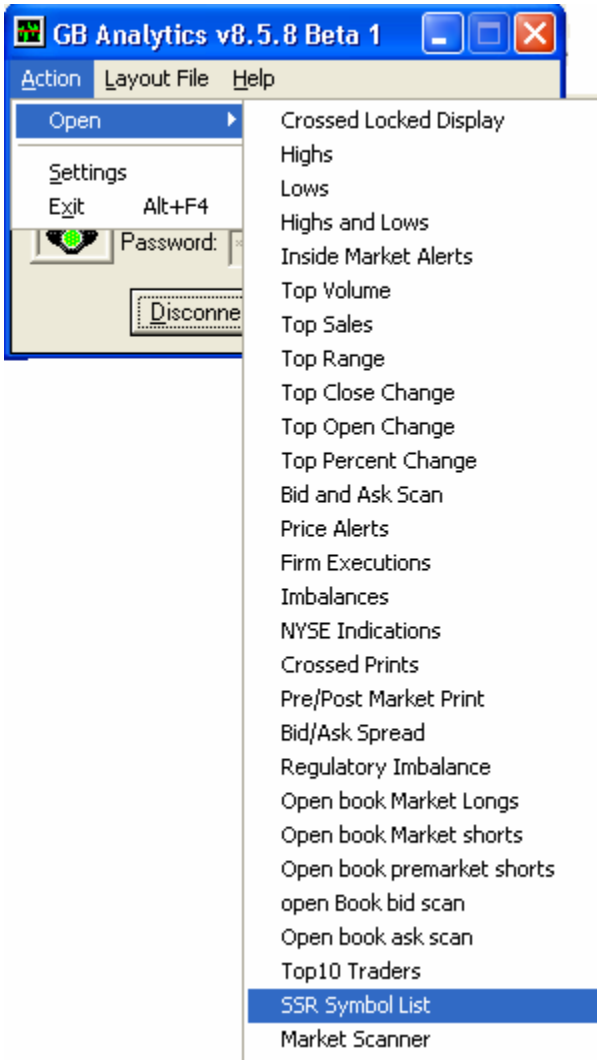
The same is also can be applied to HIGHS , LOWS windows.

1. SSR Symbol List (v8.5.8 Beta 1)

This window shows the List of the short sales restricted symbols sorted by the time in descending order.

Following is the steps to use the added feature

1. Open the Analytic Client main dialog (login dialog)
2. Go to Action → Open → SSR Symbol List as shown in figure



The following is the screenshot of the window with the SSR symbol list with a scroll bar provided.



The image shows a window titled "SSR Symbol List" with a blue title bar and standard Windows window controls. The window contains a table with two columns: "Symbol" and "Time". The text in the table is red on a black background. The symbols listed are CBEH, CREG, DIET, FFNM, FTWR, GMTC, HSWI, HYGS, KINS, LBIX, LEDS, LLEN, and MEDU. All time values are 06:17:41.

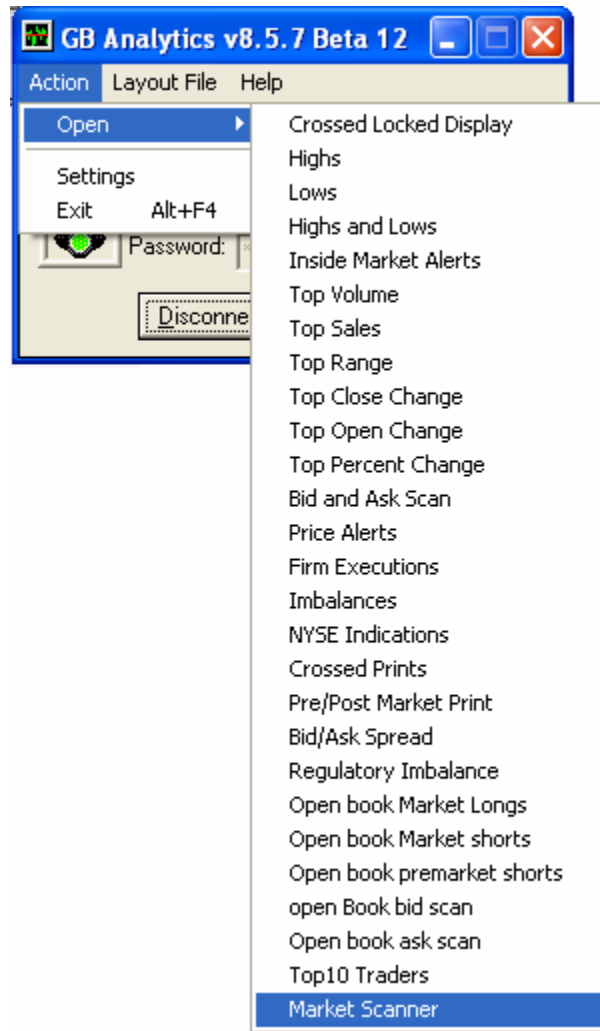
Symbol	Time
CBEH	06:17:41
CREG	06:17:41
DIET	06:17:41
FFNM	06:17:41
FTWR	06:17:41
GMTC	06:17:41
HSWI	06:17:41
HYGS	06:17:41
KINS	06:17:41
LBIX	06:17:41
LEDS	06:17:41
LLEN	06:17:41
MEDU	06:17:41

3. Top10 Traders Window

This window shows the detailed list of the top 10 traders sorted based on the CPnL (Closed Profit and Loss) in descending order.

Following are the steps how to use the added feature:

3. Open the Analytic Client main dialog (login dialog)
4. Go to Action → Open → Top10 Traders as shown in figure



The following appears, with a window caption "Top10 Traders"

#Trds	C	Cuml Shr	CPnL	OPnL	GPnL	MktVal	Lst Updt
170	P	333018	\$ 4,885	-20784	-15899	1036517	09:46:13
128	P	158009	\$ 4,770	2261	7031	159888	09:46:13
597	P	379443	\$ 3,866	-442	3424	45475	09:46:13
335	P	134340	\$ 2,991	-266	2725	459320	09:46:18
11	P	36500	\$ 1,950	585	2535	74489	09:46:16
25	P	10400	\$ 1,181	0	1181	0	09:42:21
162	P	43600	\$ 1,101	-700	401	20649	09:46:08
17	P	16640	\$ 1,054	100	1154	22900	09:46:16
74	P	31500	\$ 865	1210	2075	121045	09:46:16
169	P	54036	\$ 716	18	734	13954	09:46:16

The data is displayed in the Client GUI is in eight columns:

No.	Column Name	Column Description	Description
1	#Trds	No of Trades	Shows no of trades for the trader
2	C	Capacity	Shows the type of trader such as Proprietary (P) or Customer (A) type. Right now we are displaying the traders whose capacity type is customer type
3	Cuml Shr	Cumulative Shares	Sum of total shares
4	CPL	Closed Profit/Loss	Shows the closed profit or loss in the account
5	OPL	Open Profit/Loss	Shows the opening profit or loss in the account
6	GPL	Gross Profit/Loss	Shows the sum of CPL and OPL
7	MktVal	Market Value	Shows the market value of the shares of the trader
8	Lst Updt	Last Update Time	Time of the last update from GB client

Currently the default sorting is based on the CPL values in descending order while the window is opened. It can be sorted in the ascending order by clicking on the CPL column header.

NOTE: The Top10 data can be subscribed or viewed by those users who are entitled to do so.

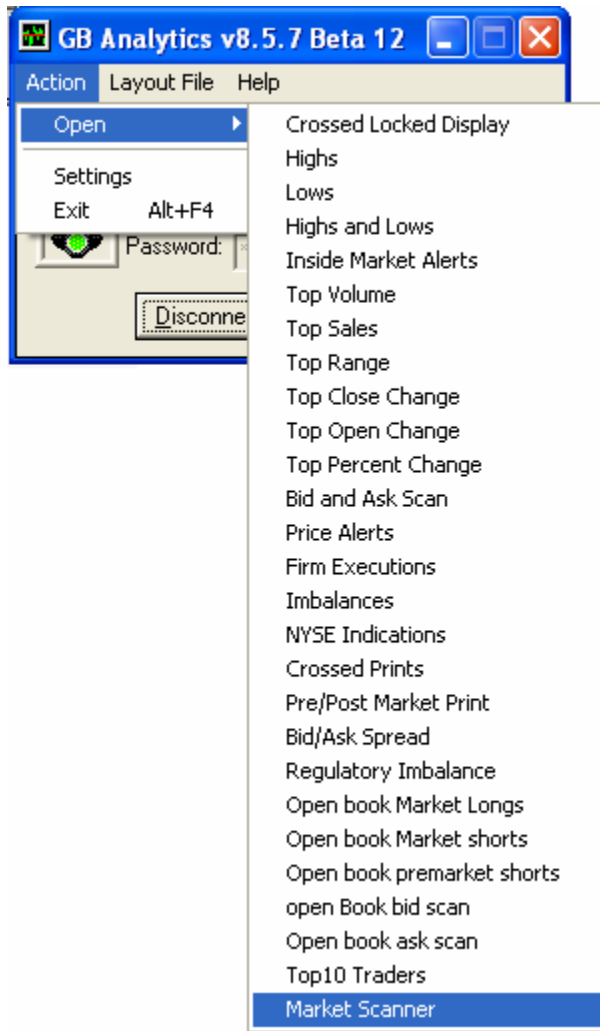
4. Market Scanner Window

This window displays the traded stock activity in detail as per the filter set by the client in a particular time interval. The data displayed for the stock symbols are basically filtered with no of stocks, top net change/percentage change, for a particular time period requested by the client.

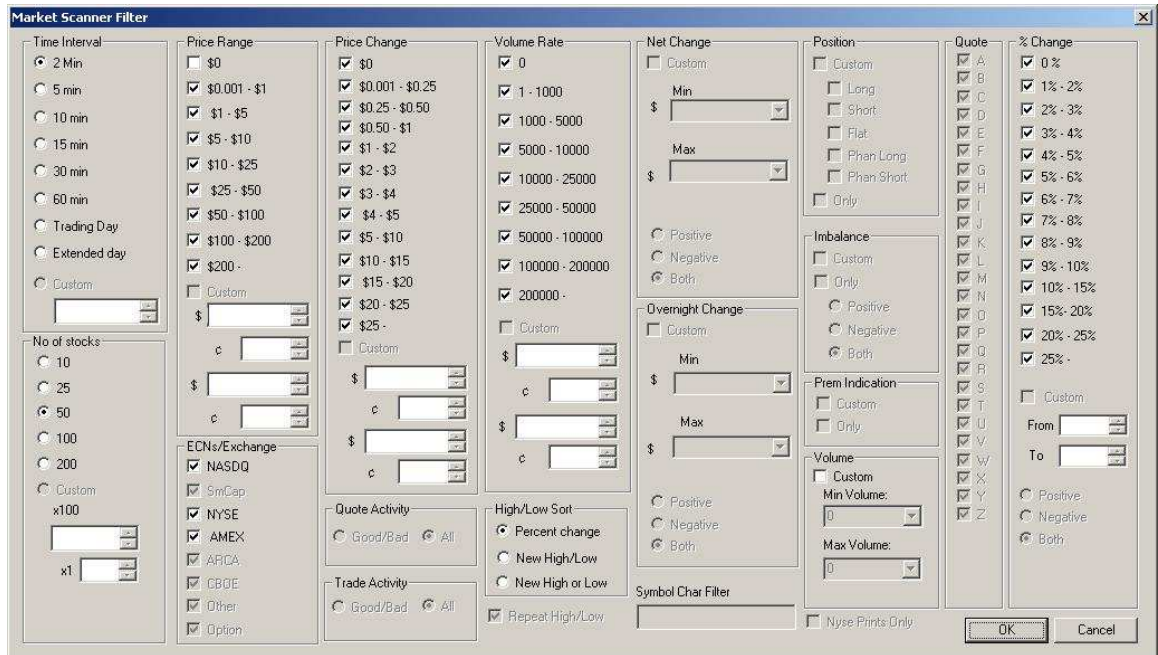
Following are the steps how to use the added feature:

Open the Analytic Client main dialog (login dialog)

Go to Action → Open → Market Scanner as shown in figure:



The following filter dialog will be displayed when the user selects the “Market Scanner” from the main menu.



This filter dialog contains the filter settings such as Time Interval, No of Stocks, Price Range, Price Change etc. User can change the filter setting or keep the default filter settings as shown in the above filter dialog and need to press “OK” button.

This result to show the data in the result window with caption “Market Scanner” as shown in the following figure:

Symbol	Nyselmb	Net Chan...	% Change	H/L	Inside Market	Tic...	Vol Rate	Volume	Last Pric...	Last Size	Close Pri...	Prev Clo...
ZVZZT		1900.000	1900.000000		100.000 X 20...		518,476	518,576	2000.000	100.00	100.000	100.000
OTT		0.230	1.418002	HI	16.380 X 16...		68,031	72,286	16.450	100.00	16.220	16.310
AUBN		0.200	1.022495		19.760 X 20...		701	702	19.760	100.00	19.560	19.600
KCP		0.150	1.033058		14.670 X 14...		213,164	214,164	14.670	100.00	14.520	14.520
TWIN		0.130	0.666667		19.570 X 19...		132,882	140,301	19.630	100.00	19.500	19.540
WBCO		0.105	0.764749		13.780 X 13...		1,712	1,843	13.835	600.00	13.730	13.640
CHOPW		0.050	5.319149	HI	0.940 X 0.99...		104,978	105,278	0.990	369.00	0.940	0.900
FONR		0.050	3.898438		1.270 X 1.33...		11,400	11,850	1.330	100.00	1.280	1.250
BSDM		0.040	1.139601		3.550 X 3.55...		201,030	201,130	3.550	650.00	3.510	3.510
RITT		0.040	0.990099		4.080 X 4.14...		792,872	793,072	4.080	100.00	4.040	4.090
SMTX		0.030	0.817439		3.680 X 3.70...		387,684	389,484	3.700	1,900.00	3.670	3.688
AHII		0.030	1.016949		2.930 X 2.98...		10,770	12,370	2.980	100.00	2.950	2.945
DEAR		0.030	1.655464		1.810 X 1.83...		125,470	128,470	1.830	1,000.00	1.800	1.820
SAPX		0.021	2.518501		0.859 X 0.86...		14,828	15,028	0.859	500.00	0.838	0.811
EMKR		0.010	0.818114		1.210 X 1.22...		646,446	646,746	1.220	3,500.00	1.210	1.220
CHIO		0.003	1.968206		0.132 X 0.13...		884,693	1,021,21...	0.135	100.00	0.132	0.134
ZLCS		-0.010	0.682806		1.440 X 1.45...		2,361,88...	2,362,08...	1.440	200.00	1.450	1.450
CAEI		-0.010	1.261352	LO	0.783 X 0.79...		63,764	63,967	0.783	100.00	0.793	0.793
XATA		-0.030	1.200000		2.450 X 2.52...		11,145	12,745	2.470	100.00	2.500	2.500
ATEA		-0.050	1.538462		3.200 X 3.25...		219,013	219,248	3.200	100.00	3.250	3.220
NMRX		-0.070	0.888194		7.700 X 7.88...		30,658	31,658	7.800	153.00	7.870	7.700

The data displayed in the Client GUI is in 18 columns.

No.	Column Name	Description
1	Symbol	Displays the stock security symbol
2	Nyselmb	Displays the NYSE Imbalance before market close

No.	Column Name	Description
3	Net Change	The difference between the last price of the current time span to the close price of the previous time span
4	% Change	Percentage of net change
5	H/L	Displays "HI" if Last price is greater than or equal to intraday high Displays "LO" if last price is less than or equal to intraday low Displays blank if both the above conditions not matched
6	Inside Market	This column displays the bid and asks value in the manner "Bid Val X Ask Val"
7	Tick	Shows the tick status as up or down
8	Vol Rate	Displays the total volume for the time span
9	Volume	Displays the intraday volume
10	Last Price	Displays the last execution price of the symbol
11	Last Size	Size of the stock traded at last price
12	Close Price	Last traded price of the previous time span
13	Prev Close	last traded price of the previous to previous time span
14	Open Price	Price of the stock when market opens
15	High 8:00	Displays intraday high
16	Low 8:00	Displays intraday low
17	Price Range	Difference between the day high and day low
18	Price Change	???

Few features of the MS window

- 6. All the columns can be sorted both in ascending and descending order
- 6. Can change the order of the columns as per the preference by drag and drop
- 6. Default sorting is based on the column "Net Change" in descending order
- 6. User can write click on the window to get the "Filter" menu and can click on it to popup the filter dialog in order to change the filter as per the requirement

NOTE: The Market Scanner data can be subscribed or viewed by those users who are entitled to it.

5. New Configuration Settings through XML

Updated the ANLT client for configuration settings through XML instead of windows registry as earlier

Now the client settings like Server IP/Name, Port, Imbalance settings, Cross display settings etc. are saved into a XML configuration file (ANLTCONFIG.xml) instead of saving to the windows registry as in the previous version. Similarly, the settings can be loaded from the xml file to the application.

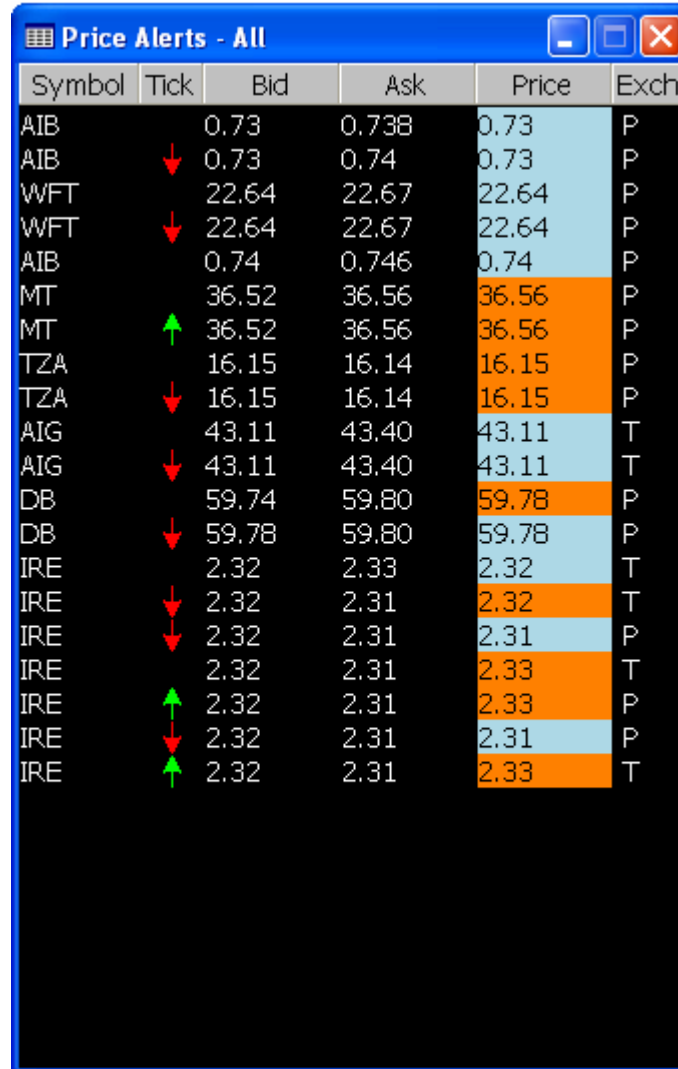
- A. For existing user (i.e. a PC where earlier version of ANLT client installed) the xml file is created in the same location where the exe is running, when the user starts the ANLT client first time. In this case the application loads the earlier settings from the windows registry.
- B. For new user (i.e. a PC where earlier version of ANLT client not installed) the xml file is created similarly as mentioned above, and in this case the default settings are provided wherever required.

A snapshot of a sample XML file is as shown below.

```
- <RootConfig>
- <OnliAnalytic>
- <CommonSetting>
  <LastIP>analytics1.hold.com</LastIP>
  <LastPort>35009</LastPort>
  <HistoryIP>192.168.10.62,JCQUOTE14,10.10.152.107,analytics1.hold.com</HistoryIP>
  <Analytics_Folder />
  <LatestLayoutFile>C:\Documents and Settings\spanda\OnLiAnalytic</LatestLayoutFile>
</CommonSetting>
- <CrossDisplaySetting>
  <AnalyticCrossDisplayPort>37501</AnalyticCrossDisplayPort>
  <MCIPAddr>127.0.0.1</MCIPAddr>
  <SendCrossDisplay>1</SendCrossDisplay>
</CrossDisplaySetting>
- <RegulatoryImbalanceSetting>
  <AnalyticsGBPort>37100</AnalyticsGBPort>
  <NYSESettingCreateFile>1</NYSESettingCreateFile>
  <NYSESettingSendNotification>1</NYSESettingSendNotification>
</RegulatoryImbalanceSetting>
</OnliAnalytic>
- <Graybox>
  <LastUserID>spanda</LastUserID>
  <LastBRSQ>THND</LastBRSQ>
</Graybox>
</RootConfig>
```

6. Updated Price Alert Window

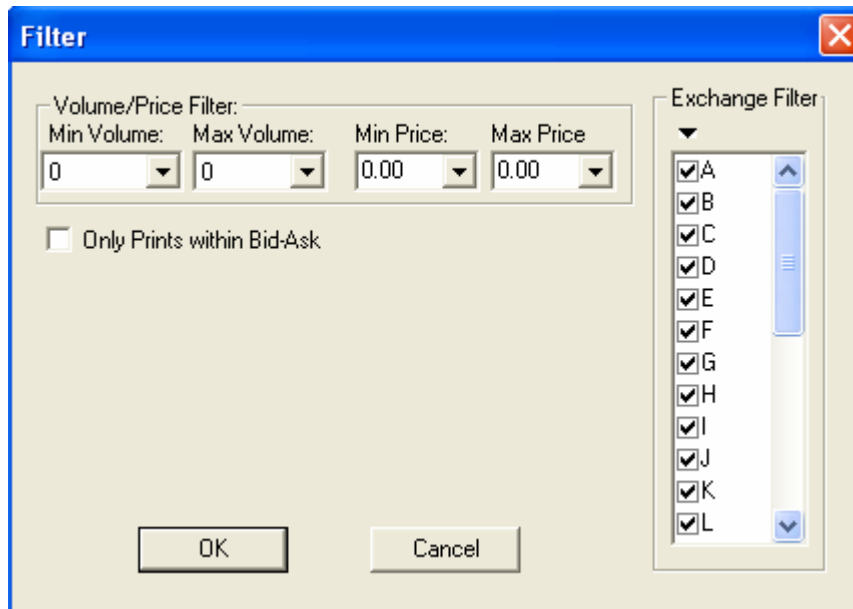
The Price Alert window is provided with an additional column “Exch” in order to display the exchange ID as shown below.



Symbol	Tick	Bid	Ask	Price	Exch
AIB		0.73	0.738	0.73	P
AIB	↓	0.73	0.74	0.73	P
WFT		22.64	22.67	22.64	P
WFT	↓	22.64	22.67	22.64	P
AIB		0.74	0.746	0.74	P
MT		36.52	36.56	36.56	P
MT	↑	36.52	36.56	36.56	P
TZA		16.15	16.14	16.15	P
TZA	↓	16.15	16.14	16.15	P
AIG		43.11	43.40	43.11	T
AIG	↓	43.11	43.40	43.11	T
DB		59.74	59.80	59.78	P
DB	↓	59.78	59.80	59.78	P
IRE		2.32	2.33	2.32	T
IRE	↓	2.32	2.31	2.32	T
IRE	↓	2.32	2.31	2.31	P
IRE		2.32	2.31	2.33	T
IRE	↑	2.32	2.31	2.33	P
IRE	↓	2.32	2.31	2.31	P
IRE	↑	2.32	2.31	2.33	T

The corresponding filter dialog is as shown below with added “Exchange Filter” section.

The client is also having a filter capability to display the “prints within the bid-ask” by checking the checkbox that is shown in the filter dialog below



5. Installation and Upgrade Notes

No significant change. After installation, care should be taken whether the xml configuration file is created while running client first time in the same path where it is running.

6. Version Compatibility

The analytic client version 8.5.7 Beta 13 is compatible with the latest ANLT server version 8.7.0 Beta 2

7. Known Problems and Workarounds

TBD – will be addressed in the next version or phase