

What Is New

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Log of Changes and Improvements to Sierra Chart

This list contains major items of development, items which are notable, and changes and additions which users need to be informed about.

This is not a comprehensive changes and additions log. It only represents less than 25% of the actual development performed every day. There are not version notes for each version. The main Sierra Chart documentation is updated as needed relating to the changes and additions.

In addition to the below listed items for each version, there are also various low-level improvements, issues resolved, and small additions that a release has which are not listed.

2547 Release Date: 2023-09-15

- Resolved an exception issue related to periodic monitoring of Futures contract rollovers. It is strongly recommended to update to this version or higher.
- Resolve an issue with OpenGL related to fonts related to the most recent font changes. This may resolve the exception/crash issue some users have experienced when using OpenGL.
- Added High resolution coordinates for relative window positioning for chart drawings in ACSIL.
s_UseTool::UseHighResolutionForWindowRelativeCoordinates. With this set to 1, the range of coordinates is now from 0 to 10,000, both vertically and horizontally.
- Various enhancements to the chat functionality.
- Added support for user set server-based risk management. This is only currently available the trading evaluator service. Will become available for Teton order routing soon.
- [Changes to Font Size handling within Sierra Chart.](#)
- Continued development related to adding trade window functionality to the Control Bars.
- Added the ability to enable Control Bars on attached charts through

Window >> Control Bars-Chart .

- Various other development, an issue is resolved. For example, various things requested on the Support Board and issues presented, have been added and resolved.

2516 Release Date: 2023-06-27

- There has been an issue reported from time to time mainly among users using Sierra Chart on Wine. This is when adding accounts to the Order Allocation to Trade Accounts interface, that Sierra Chart abnormally shuts down. We always have believed that this looks like a problem in Sierra Chart but we just could not find it. We had reviewed the code more than once and we could not identify the issue. However, once we were able to reproduce the issue, it then became clear where the problem was. It was deeper in the code then than we had looked previously. This problem is now resolved in this version.
- Improvements to the Chart Studies window. It is now possible to "Load" Study Collections directly from that window. When you load a Study Collection it will be applied to the chart immediately. The window has also been reorganized so that the **Studies to Graph** list is larger.

2504 Release Date: 2023-05-18

- Improvements with the Spread Order Entry study: 1. Identified a problem where the order quantities after triggering that are displayed in the Chart Region where the study is, were just showing a zeros. This is resolved. 2. There was no price multiplier applied in the case of Trading services which use a multiplier other than 1 for market orders for symbols different than the chart, but that did not affect order fills in any way. This was just a display issue in the Trade Orders window. This is fixed. 3. We added what price the spread was at when the study triggered, to the on chart display.
- Added support for real-time and delayed data for the new US Equities Consolidated Tape data feeds. Added support for delayed data for the NASDAQ Global Indexes data feed.
- With the Order Allocation to Trade accounts functionality, when performing a Flatten operation from a chart set to a particular Symbol and Trade Account, that Flatten operation will be copied to the other Trade Accounts for the same symbol and there will be a re-determination as to what the Position quantity is for that other Symbol and Trade Account. Rather than copying the identical order from the controlling chart, the appropriate quantity to Flatten the Position will be used for the Position, if any, for the symbol in the other Trade Accounts.

2494 Release Date: 2023-04-21

- The following ACSIL member variables are no longer supported: `sc.ChartBackgroundColor`, `sc.UseGlobalChartColors`, `sc.ScaleBorderColor`. They have been replaced with the following ACSIL functions: `sc.GetGraphicsSetting()`, `sc.SetGraphicsSetting()`, `sc.SetUseGlobalGraphicsSettings()`. These new functions provide a full comprehensive access to all color and graphic settings of the chart. Documentation will be added for these new functions as soon as possible.

2492 Release Date: 2023-04-11

- Added support for the new NASDAQ Global Indexes data feed and the new United States Equities Consolidated Tape data feed.
- Corrected issue with modifying trade order price through the modify order window that use fractional values. Previously, the fractional price was not included in the modification. This is now resolved.
- Added new chart shortcut menu command for starting a replay from the point in the chart that you right-click at with your Pointer to display the chart shortcut menu.
- New ACSIL functions for getting and setting colors, line widths, and line styles, for charts graphics.
- Removed support for Trading Technologies order routing.
- Added new Blank Volume Profile style for the Volume by Price study to prevent the drawing of the Volume Profile itself. You can use this in case where you want to have the extension lines but not the volume profile itself.

2480 Release Date: 2023-02-07

- Updated the interface to Interactive Brokers TWS to resolve compatibility issues. The updates done in 2474 were incomplete and there were numerous other changes required. In version 2474 through 2479, there was essentially broken compatibility with TWS due to breaking changes by Interactive Brokers. At this point we do not expect there to be further compatibility issues with Interactive Brokers TWS with version 2480 and higher. For more and complete details, refer to [this support board posting](#).

2478 Release Date: 2023-01-31

- Added new Control Bar buttons to select order types.
- Add a new setting the Chart Settings to include or exclude a chart from the Trade Statistics for Charts tab on the Trade Activity Log.
- Numerous enhancements to the Chat (File >> Open Chat Window)

functionality including Telegram integration.

- Corrected a problem affecting the Teton order routing service, where under some conditions which are not common, when there is a reconnection to Teton order routing server, the Intraday chart data for one symbol may not update. This is resolved.
- Included Trailing Stop as an order type for the Chart DOM.
- Working on updating integration to Interactive Brokers TWS to resolve compatibility issues related to changes by Interactive Brokers. This is not completed and we cannot guarantee any successful elimination of compatibility issues.
- Subaccount support for Simulated Trading Service and Teton order routing.
- Various other development including new ACSIL functions. And minor issues resolved.

2458 Release Date: 2022-12-05

- Major performance improvements with the Trade Activity Log when new entries are added. This greatly reduces order latency.

2448 Release Date: 2022-10-14

- Updated Trade Account Settings window, for new settings support for live and simulated order routing. Applicable to administrators only.
- Corrected a problem, from version 2433 related to the synchronization of the Internal Trade Position Quantity to the Service Position Quantity. There was a scenario discovered, where the synchronization would not take place. This would affect mainly Teton order routing and the Trading Evaluator services. An update to this version is strongly recommended as soon as possible.

2439 Release Date: 2022-09-15

- Resolved a problem from version 2432, relating to fonts where fonts for certain types of windows were not set to what was specified.

2433 Release Date: 2022-09-05

- Updated Chart Calculator and Risk/Reward tools to display Tick and Currency information when used on an Inverted Price chart as though the prices were not inverted.
- Fixed a problem with the Zig Zag study Input for **Color ZigZag Line Using** where selecting **None** will now revert the color back to the original Zig Zag line color.

- Corrected a problem with the synchronization of the Internal Trade Position Quantity to the Service Position Quantity. There are uncommon cases where this could occur to soon leading to an incorrect Internal Position quantity for a period of about 8 seconds. Additionally the delay before synchronization has been reduced down to 5 seconds from 8 seconds. And when Sierra Chart connects to a Trading service it now will request the Positions and Orders in a 1/4 of a second instead of 3 seconds. Previously it was about 5 seconds because there were some services we worked with that would not give Order and Position data so quickly. Sierra Chart does not work with those kinds of services anymore.
- Resolved a problem from a recent release where the size and position of Quote Boards is not being restored.
- Continued development of real-time Chartbook sharing.

2424 Release Date: 2022-08-15

- It is now supported to change the trade Order Quantity within the chart with the following keyboard entry: OQ[quantity].

2418 Release Date: 2022-07-26

- Resolved a deadlock issue which potentially can occur when replaying a chart that uses the Market Depth Historical Graph, and at the same time Sierra Chart is connected to the data feed and also writing market depth data.

2417 Release Date: 2022-07-20

- Removed support for the Gain Capital trading service. You can continue to use Gain Capital in older versions. For complete details, refer to [Service Package Changes](#) | [Discontinued External Services](#) | [Reducing Overall Costs](#).

The Teton Order Routing Service is the replacement service to use. When transitioning to this Teton service you will receive three months free of Sierra Chart usage time. For more information, refer to [this thread](#).

2416 Release Date: 2022-07-13

- Resolved problem with loading order fills in a chart which was related to the new setting

Chart >> Chart Settings >> Trading >> Load Order Fills for Multiple Futures Cont

2413 Release Date: 2022-07-08

- New color settings for Chart/Trade DOMs: , "Recent Bid Volume Background" , "Recent Ask Volume Background" , "Current Traded Bid Volume Background" , "Current Traded Ask Volume Background" , "Current Traded Total Volume Background" , "Bid/Ask Market Depth Pulling/Stacking Background" (For all pulling and stacking columns)
- New option for loading order fills in continuous futures contract charts, where the correct symbol is used for historical futures contracts loaded in the chart.
- New chart specific setting for hiding current traded volume numbers in the Chart/Trade DOM.
- Support for imbalance data for NASDAQ TotalView.
- General performance improvements.
- Corrected issue with the **Perform Immediate Scale Out for Market Orders** option in General Trade Settings.
- Support for new server addresses for Teton order routing.
- New ACSIL functions added.

2400 Release Date: 2022-06-07

- The following ACSIL structure member variables are no longer supported: `sc.TradeServiceAccountBalance`, `sc.TradeServiceAvailableFundsForNewPositions`. You need to use the [int `sc.GetTradeAccountData\(n_ACSIL::s_TradeAccountDataFields&r_TradeAccountDataFields, const SCString& TradeAccount\)`](#) function instead.
- The **Trade/Quote Symbol** in Global Symbol Settings can now use pattern matching characters if the main symbol also uses pattern matching characters. This allows a translation to the same futures contract month and year.
- Restored the ending time for custom Session Times for the TPO Profile Chart study. We now have implemented automatic correction to the ending time if it is not set correctly. There can be no time gaps from one session to the next.
- For the Order Allocation to Accounts feature, when an order management action occurs which is not the result of a manual action by the user, this order management action is not applied to the other accounts the order is allocated to. Since that order management action will automatically occur on those other accounts regardless. This should resolve some minor issues that may exist with the Order Allocation to Accounts feature.

2394 Release Date: 2022-05-17

- CME Group and EUREX market data is no longer supported through CQG. Users must use the [Denali Exchange Data Feed](#) for market data.

This change only applies to market data and not trading. You can still trade CME Group and EUREX through CQG when using Sierra Chart.

We recommend that users move from CQG to [Teton Order Routing Service](#) if you are trading the CME Group. Teton is superior in every way and has no transaction fees.

One exception to the above is futures options and exchange traded futures spreads market data from CQG for CME Group and EUREX are still supported. In the case of options and spreads, you can optionally use the Denali Exchange Data Feed for this market data and still trade CQG options and spreads by using the **Trade and Current Quote Symbol** Chart Setting. For options, refer to [Using Denali Futures Options Data with Trading Service](#).

Once you begin to use the Denali Exchange Data Feed you will definitely want to cancel market data exchange fees that you pay through your broker. Request your broker to cancel those fees. If they will not cancel them, let us know what broker that is so we can discuss it with them and come to a solution for this case. Until you are able to use the Denali Exchange Data Feed, stay on a version prior to 2394 if you are using CQG market data for CME Group or EUREX.

Contact us on our [Support Board](#) if you need any help activating the Denali Exchange Data Feed.

2391 Release Date: 2022-05-05

- Implemented support for **Perform Immediate Scale Out with Market Order** setting for Trade Simulation Mode in **Global Settings >> General Trade Settings >> Scale In/Out**. This will be implemented as soon as possible for live trading.
- Other general development and issues resolved.

2387 Release Date: 2022-04-28

- Resolved a problem, where when the login to the Sierra Chart server fails upon starting Sierra Chart, the server address for the Frankfurt server for EUREX data was not set. This would prevent both historical and real-time EUREX data from being received.

2386 Release Date: 2022-04-27

- Enhancements to new Settings Windows. Refer to new Settings Windows color settings in **Global Settings >> Graphics Settings** and other interface behavior settings, in **General Settings >> Settings Windows**.
- Added `sc.RemoveStudyFromChart` and `sc.GetChartTimeZone` ACSIL functions.
- Added `DRAWSTYLE_POINT_RIGHT_OFFSET` and `DRAWSTYLE_POINT_LEFT_OFFSET` draw styles.
- Support for additional primary server for Teton Order Routing service.

2382 Release Date: 2022-04-10

- Modified [Scale Out](#) functionality so that when an order is submitted as the same Side as existing Attached Orders for the same Trade Account and Symbol, that order will be considered a Scale Out order. There does not need to be a current Position as previously required.
- Resolved a problem with the Trade Activity Log from a recent release where new activity entries added to the Trade Activity Log did not immediately appear if they should have based upon the filter settings at the top of the log, until you pressed the **Apply** button. This is resolved.
- New Input named **Volume Display Multiplier** for Numbers Bars and Numbers Bars Calculated Values that allows for the display of the Volume values to shift the number of digits that are displayed.
- For the **Study Subgraph Above/Below Bar as Text** study, added a new item to the **Display Location** Input with the study to display the values at the bottom of the Chart Region.
- Updated the default settings for Settings Windows in **Global Settings >> General Settings >> Settings Windows** to emulate the same behavior for interacting with settings in the new Settings Windows to be the same as the previous dialog windows.

2379 Release Date: 2022-04-06

- Various enhancements to the new Chart Settings window.
- There are new settings in **Global Settings >> General Settings >> Settings Windows**, to control the behavior of interacting with settings in the new Settings Windows so that only a single left click is required to perform an edit operation of the setting. Additionally, buttons in these new Settings Windows are now by default colored with a gray background and a black foreground for the text.
- Important technical notice: It is come to our attention, that a problem has developed with versions released since February 14, 2022 with the **Global Settings >> General Trade Settings >> Send Order Fills to SC Web Server**

option.

This option is for specialized purposes only and most users do not have it enabled. And you should not have it enabled any longer.

We are requesting Sierra Chart users to disable this option. Exit from Sierra Chart and go into the /TradeActivityLogs subfolder in your Sierra Chart installation folder and if you see a OrderFillsToSend.data file, then delete it. This may actually be a large file. Rather than going through this procedure you can also just update Sierra Chart to this version or higher. Update with **Help >> Download Current Version.**

What we discovered has happened, is that the uploading of fills is no longer working since versions released since February 14, up until this version, and the size of this file would get larger and larger for two different reasons. One reason is that the fills are not being sent, and the other reason is that the file is not getting cleared when it is being rewritten when Sierra Chart exits.

This large file causes two problems. It causes high CPU usage when Sierra Chart is starting and when exiting and can cause a delay with exiting and also causes a large amount of memory use. You would not be affected by this problem if order fills are not being uploaded to the server and this file does not exist, or is not a large file.

We are requesting all users to upgrade to this version or higher as soon as possible. After the update, exit from Sierra Chart to cause this large file to be deleted.

We also must emphasize overwhelmingly very clearly, that this issue affects a small number of users and if you have a high memory usage or high CPU usage problem, then most likely it is not related to this issue. High CPU and memory usage issues in almost all cases are unrelated to this issue.

2372 Release Date: 2022-03-19

- Resolved a stability issue when using the Current Traded Volume columns on the Chart or Trade DOM.
- Continued performance improvements with the Chart and Trade DOM market data columns.
- Corrected an issue with the **Rithmic Direct-DTC** service where the order prices when submitted to Rithmic as strings, may have been rounded to a wrong number of places (fewer) to the right of the decimal point. This issue only occurred with symbols like 6E and when trading with a Tick

Size based on .00005

- Implemented many enhancements to the [Order Allocation to Trade Accounts](#) feature. Documentation will be added as soon as possible.
- Removed support for Chartbooks saved approximately more than two years ago. To open a Chartbook saved more than two years ago in the latest version, refer to these [instructions](#).
- Various enhancements related to Teton order routing service. For example, when using the Flatten button on the Trade Positions Window a flatten command is sent to the server rather than a market order and using the quantity calculated on the client side.
- Requested ACSIL functions have been added. Refer to the end of the /ACS_Source/SierraChart.h header file provided with Sierra Chart, for the new functions added and the parameters that they require.
- Resolved exception issue with TPO Profile Charts that occurs under some conditions: Caught an unhandled exception in c_Chart::WindowProc. Message: 15, wParam: 0, lParam: 0. There are still some outstanding issues related to this which are being worked on.
- Added support, for re-centering to the exact last trade price on a chart, when using the Re-center Trade DOM Scales command.
- Released new Chart Settings window. For information about the new Chart Settings window, refer to [New Chart Settings Window](#).
- Removed support for the CTS Trading Platform Service. From the perspective of Sierra Chart, this is considered a legacy service. Support for this service will still be maintained in older versions of Sierra Chart. If you are trading the CME Group of exchanges, you need to use the [Teton Order Routing Service](#) which replaces CTS and other services. If you are trading EUREX or ICE exchanges you need to use other services like [Interactive Brokers, CQG or Rithmic](#). Sierra Chart intends to, but not definite, add support for direct routing to the EUREX around the middle of 2022.

2355 Release Date: 2022-02-13

- Support for the Transact Trading service has been removed. For complete information, refer to this [Support Board posting](#).
- When using sorting on the Trade Positions Window or the Trade Account Monitor, the sorting changes and there are lines selected, those identical lines according to the Trade Account or the Trade Account and Symbol combination, will continue to remain selected.
- Continued performance improvements with the Chart DOM and Trading DOM market data columns.
- We completed development for standardized sorting in the Alert Manager for the Symbol Alerts and Time Alerts tabs.

- New Input for **Large Volume Trade Indicator** named **Do Not Display Values Less Than**. This works as a filter for the displayed information from the Large Volume Trade Indicator to not display any values that are less than the entered value.
- Added new structure member **AdjustedPrice** to the **s_MarketDepthEntry** data structure. This holds the price of the market depth level adjusted by the [Real-time Price Multiplier](#) set in the Global Symbol Settings for the symbol. Usually this is the same as the **Price** member but can be different in the case of services which use native exchange pricing like the Teton Order Routing Service. This data structure is used with functions like **sc.GetAskMarketDepthEntryAtLevel** and similar functions. When using this version or higher, update your ACSIL code as necessary.

2351 Release Date: 2022-01-31

- Support for new [NASDAQ TotalView](#) data feed.
- For CQG users, historical tick by tick data (including historical bid volume and ask volume) support has been removed for the CME Group and EUREX exchanges when using data direct from CQG. This only applies when you are using real-time and historical data direct from CQG, and not from the [Denali Exchange Data Feed](#) provided by Sierra Chart. This does not affect Denali Exchange Data Feed users.

If you require historical tick by tick data, you must use the [Denali Exchange Data Feed](#) when using CQG. Understand, when CQG support was added by Sierra Chart there was not the intention to add market data support. We do not want to support CQG data. It creates a poor impression for Sierra Chart for numerous reasons and we do not want to answer any technical questions about CQG data. We are our own data provider. CQG historical data is hugely inferior to what Sierra Chart provides. Sierra Chart provides 10+ years of historical tick by tick and daily data delivered fast and efficiently and processed on a background thread. Whereas with CQG you get data for current contracts only.

We are phasing it out to the extent possible. If you require proper data for Sierra Chart, you must use the [Denali Exchange Data Feed](#). You only need to pay for the exchange fees once. When you pay them through the Denali Exchange Data Feed, you then cancel them through your broker. You will also cancel historical market data access from your broker for CQG.

One of the reasons, that historical tick by tick data was always limited by Sierra Chart when accessing it from CQG, is that it is processed on the primary thread of Sierra Chart, unlike data from Sierra Chart provided

historical data services which is a background thread, and it is provided in time reversed order from CQG. Downloading of this historical chart data causes the user interface of Sierra Chart to freeze and there is excessive memory use. It is also slow to download from CQG.

And for the lowest cost and highest quality and most advanced, futures order routing you need to use the [Teton Order Routing Service](#) instead of CQG. Depending upon the amount of trading you do, you can save substantially (.00 USD (Teton) per contract versus .10 USD (CQG) per contract), and have superior order routing as compared to CQG. You also eliminate the monthly connection fee to CQG that CQG charges.

Until you use the Denali Exchange Data Feed, you can go back to a [prior version](#) of Sierra Chart. You will need to re-download the historical data to obtain tick by tick data for up to 5 days.

Effective by April 2022, for new users and for usage time renewals, Service Package 10, 11, or 12 will be required to use CQG.

2348 Release Date: 2022-01-20

- Resolved issues with new implementation of **Global Settings >> General Settings** window.
- Chart/Trade DOM performance improvements. These will be especially noticeable when there are more than 10 levels of market depth levels displayed. The more levels, the greater performance improvement. Further performance improvements will be made in the next two weeks.
- Resolved a problem where, the Quantity value in the **Trade >> Trade Positions Window** may not synchronize to the Service Position Quantity field also in this window. This is not a common issue. It is important to update as soon as possible.

2346 Release Date: 2022-01-16

- Changes to how back adjustments are done for continuous futures contract charts. The prior day settlement prices are now used rather than the current day open prices.
- Added new Input for Numbers Bars study called **Color Non-Dominant Ask/Bid Text Same as Opposing Side**. When set to **Yes** this Input will force the coloring of the non-dominant Ask/Bid at the same price level that would typically be drawn in the Default Text Color, to be drawn using the same color as the opposing sides color. This does not color diagonally, even for diagonal comparisons.

2344 Release Date: 2022-01-12

- Resolved a problem affecting version 2342 and 2343, where when opening a file for overwrite mode, the file may not have been truncated and may have contained at the end of the file some left over data from the prior state of the file. This left over data at most would cause an error when the file is opened and successfully read. Another condition would be a file may not have been cleared when it should have been. This could for example cause the orders list to show the prior state of orders. This primarily affected, the orders list file, positions list file, and trade activity files. These versions have been locked out.

2342 Release Date: 2022-01-08

- Released in a prior version: Updates to the Market Depth Historical Graph including bug fixes for Automatic Combine Increment in Ticks and support for determining Maximum/Minimum depth from Trading Day or Per Session
- Released new chat functionality which can be opened through **File >> Open Chat Window**.

*Last modified Wednesday, 22nd February, 2023.