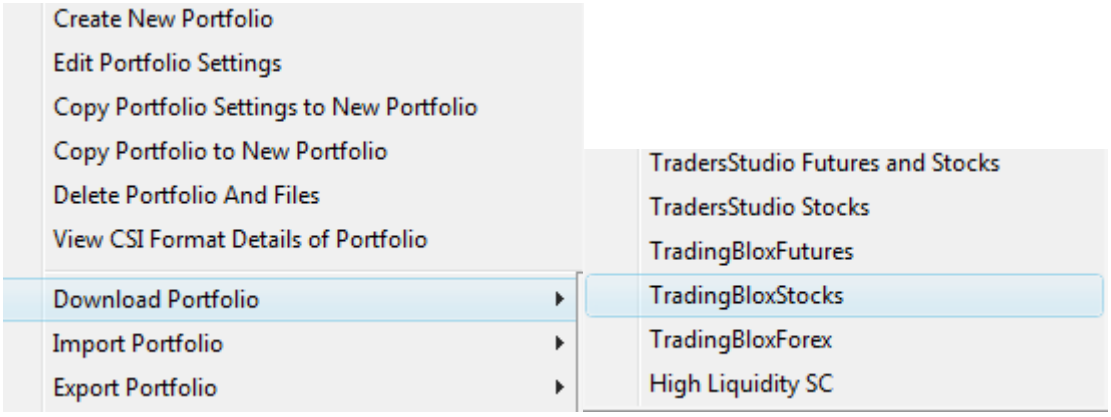
This process will setup UA with the sample stock data files, and set the preferences and options correctly for Trading Blox. You can then add and delete markets as necessary.

Use the Portfolio/Download Portfolio menu item in UA. Download the "TradingBloxStocks" portfolio. This will setup all the sample markets in a UA portfolio called "stocks".



Making sure the “Stocks” portfolio is selected, use the “Portfolio/Select All” menu item to select all the markets so that they all turn blue.

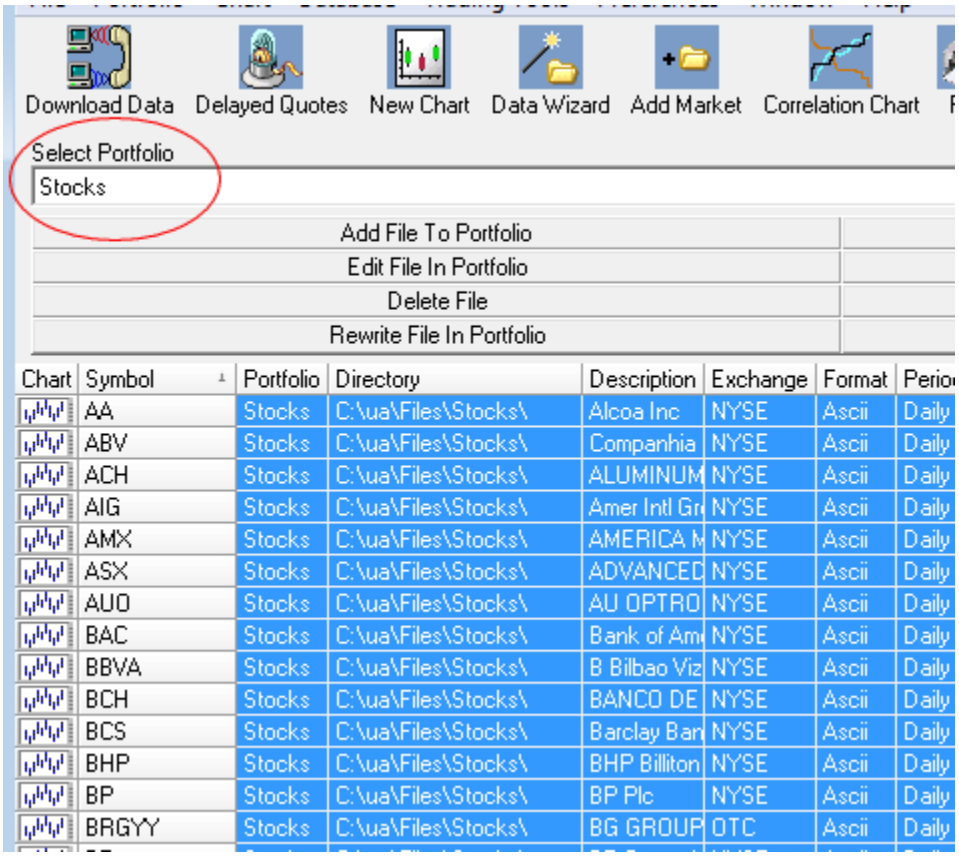
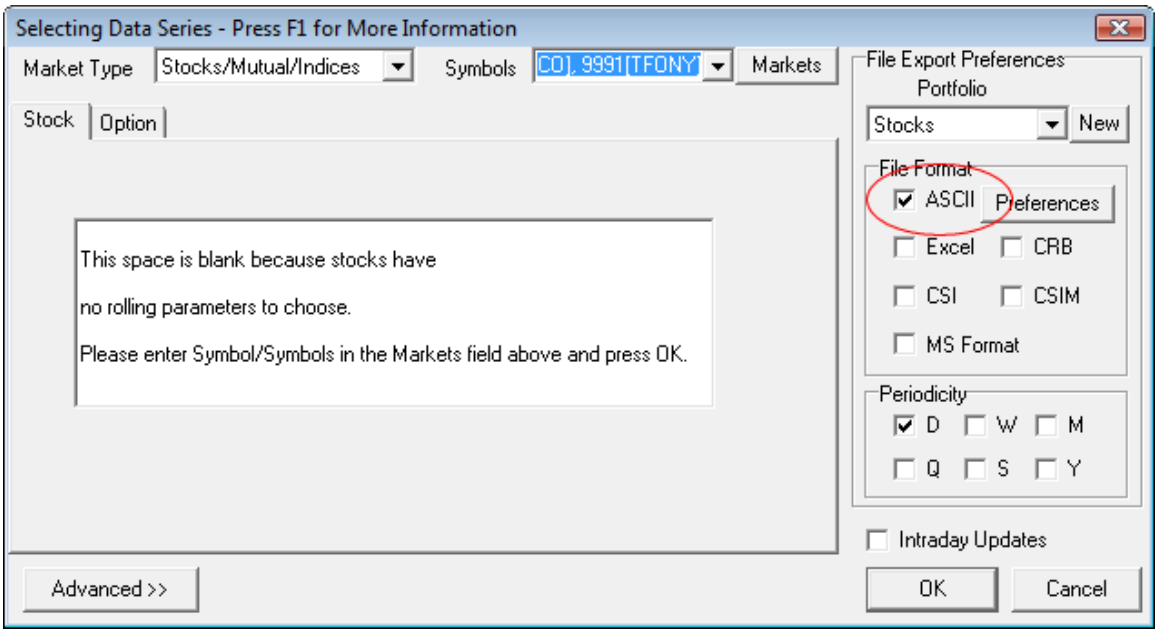
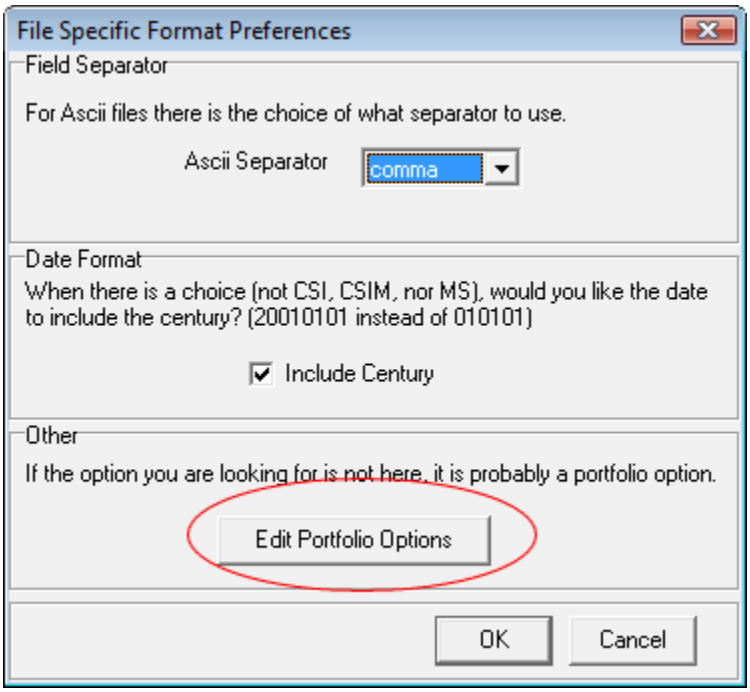


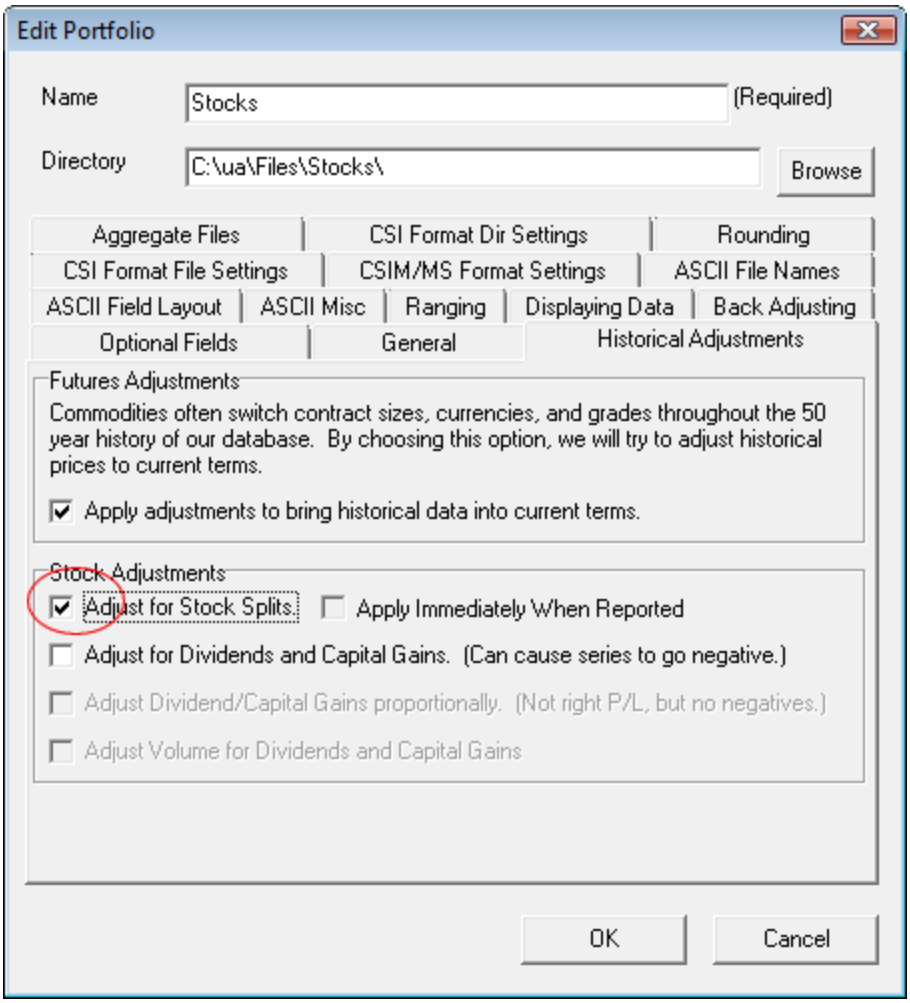
Chart	Symbol	Portfolio	Directory	Description	Exchange	Format	Perio
	AA	Stocks	C:\ua\Files\Stocks\	Alcoa Inc	NYSE	Ascii	Daily
	ABV	Stocks	C:\ua\Files\Stocks\	Companhia	NYSE	Ascii	Daily
	ACH	Stocks	C:\ua\Files\Stocks\	ALUMINUM	NYSE	Ascii	Daily
	AIG	Stocks	C:\ua\Files\Stocks\	Amer Intl Gr	NYSE	Ascii	Daily
	AMX	Stocks	C:\ua\Files\Stocks\	AMERICA M	NYSE	Ascii	Daily
	ASX	Stocks	C:\ua\Files\Stocks\	ADVANCED	NYSE	Ascii	Daily
	AUO	Stocks	C:\ua\Files\Stocks\	AU OPTRO	NYSE	Ascii	Daily
	BAC	Stocks	C:\ua\Files\Stocks\	Bank of Am	NYSE	Ascii	Daily
	BBVA	Stocks	C:\ua\Files\Stocks\	B Bilbao Viz	NYSE	Ascii	Daily
	BCH	Stocks	C:\ua\Files\Stocks\	BANCO DE	NYSE	Ascii	Daily
	BCS	Stocks	C:\ua\Files\Stocks\	Barclay Ban	NYSE	Ascii	Daily
	BHP	Stocks	C:\ua\Files\Stocks\	BHP Billiton	NYSE	Ascii	Daily
	BP	Stocks	C:\ua\Files\Stocks\	BP Plc	NYSE	Ascii	Daily
	BRGYY	Stocks	C:\ua\Files\Stocks\	BG GROUP	OTC	Ascii	Daily

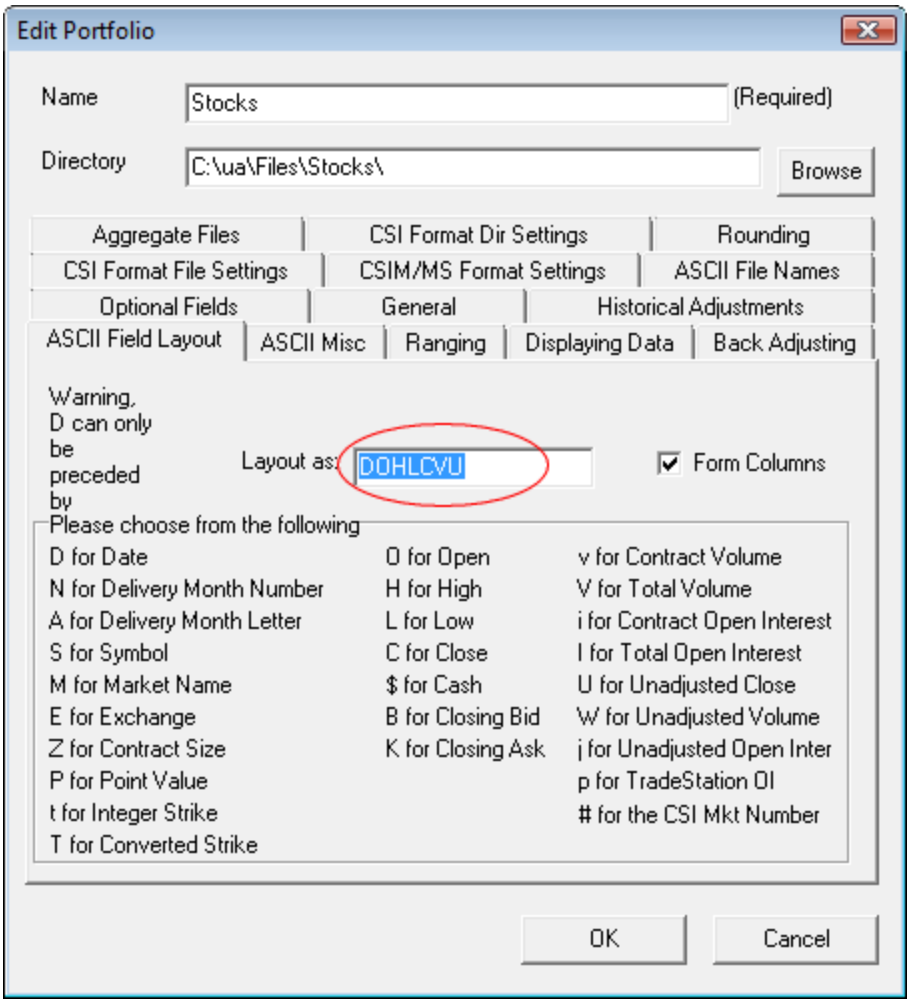
Use the Portfolio/Edit File Settings menu item to double check that the file settings are correct. These files and any new files you add must be ASCII file format.

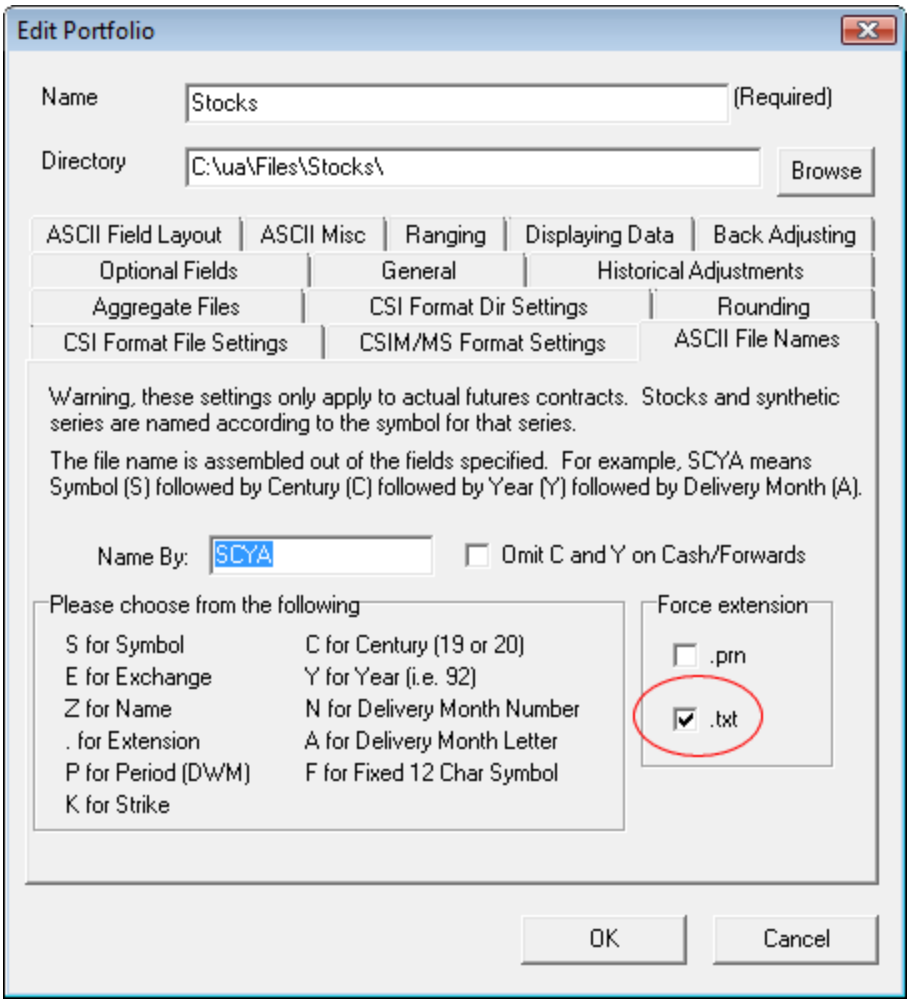


Note that all the file settings need to be correct. They should be setup automatically by the stocks portfolio, but if they are not, then use the Portfolio **Select All** menu item, Portfolio **Edit File Settings**, ASCII **Preferences** button, **Edit Portfolio Options**, and then check the tabs as per the screen shots below. Rebuild all the files as necessary.

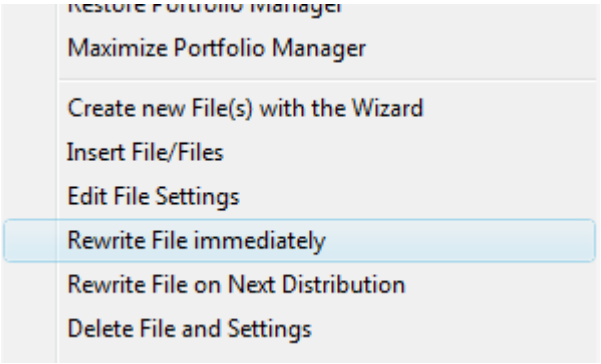



Edit Portfolio
Name
Stocks
(Required)
Directory
C:\ua\Files\Stocks\
Browse
Aggregate Files
CSI Format Dir Settings
Rounding
CSI Format File Settings
CSIM/MS Format Settings
ASCII File Names
ASCII Field Layout
ASCII Misc
Ranging
Displaying Data
Back Adjusting
Optional Fields
General
Historical Adjustments
Futures Adjustments
Commodities often switch contract sizes, currencies, and grades throughout the 50 year history of our database. By choosing this option, we will try to adjust historical prices to current terms.
Apply adjustments to bring historical data into current terms.
Stock Adjustments
Adjust for Stock Splits.
Apply Immediately When Reported
Adjust for Dividends and Capital Gains. (Can cause series to go negative.)
Adjust Dividend/Capital Gains proportionally. (Not right P/L, but no negatives.)
Adjust Volume for Dividends and Capital Gains
OK
Cancel


Edit Portfolio
Name
Stocks
(Required)
Directory
C:\ua\Files\Stocks\
Browse
Aggregate Files
CSI Format Dir Settings
Rounding
CSI Format File Settings
CSIM/MS Format Settings
ASCII File Names
Optional Fields
General
Historical Adjustments
ASCII Field Layout
ASCII Misc
Ranging
Displaying Data
Back Adjusting
Warning, D can only be preceded by
Layout as:
DOHLCVU
Form Columns
Please choose from the following
D for Date
N for Delivery Month Number
A for Delivery Month Letter
S for Symbol
M for Market Name
E for Exchange
Z for Contract Size
P for Point Value
t for Integer Strike
T for Converted Strike
O for Open
H for High
L for Low
C for Close
$ for Cash
B for Closing Bid
K for Closing Ask
v for Contract Volume
V for Total Volume
i for Contract Open Interest
I for Total Open Interest
U for Unadjusted Close
W for Unadjusted Volume
j for Unadjusted Open Inter
p for TradeStation OI
for the CSI Mkt Number
OK
Cancel

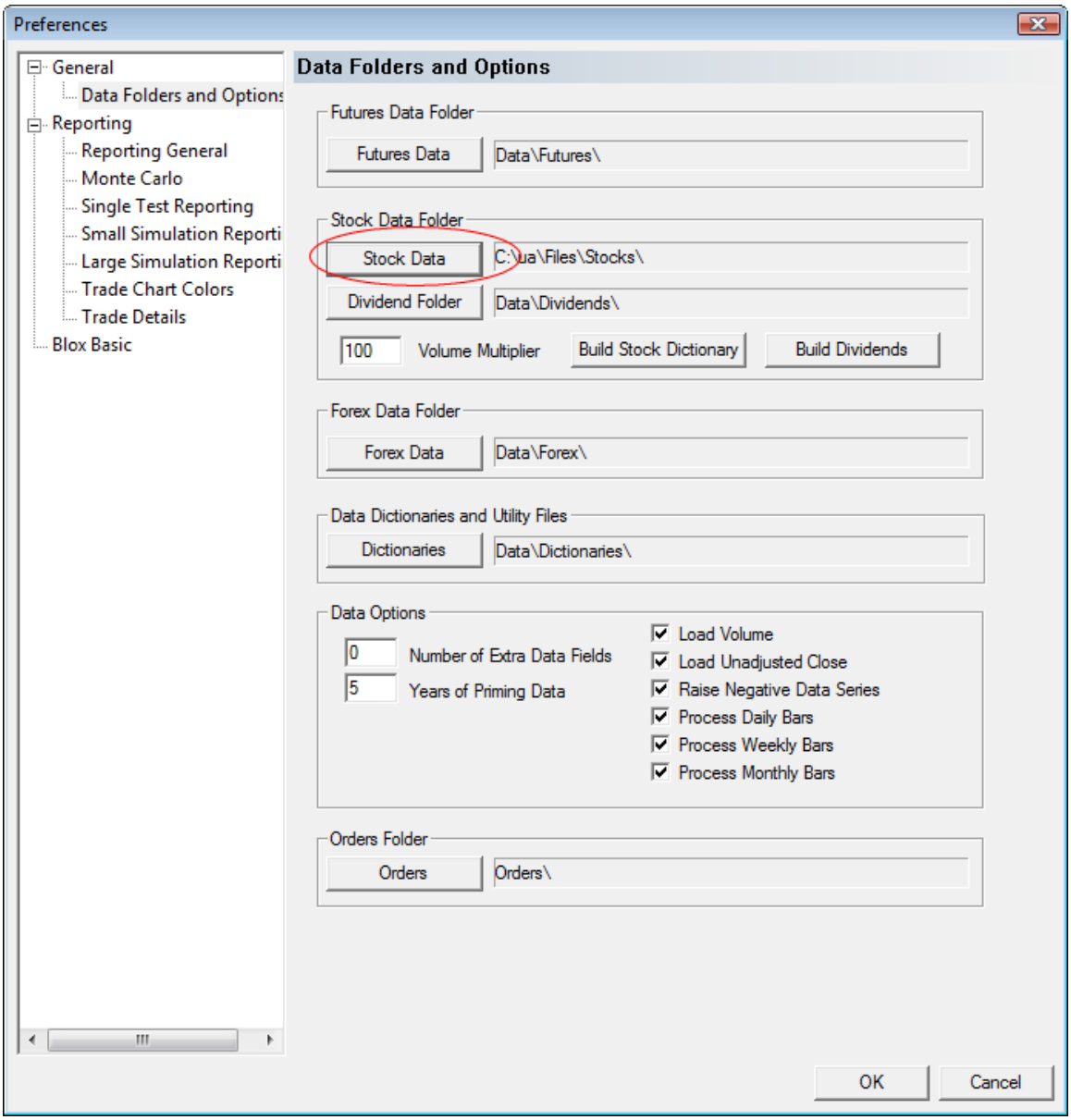

Edit Portfolio
Name
Stocks
(Required)
Directory
C:\ua\Files\Stocks\
Browse
ASCII Field Layout
ASCII Misc
Ranging
Displaying Data
Back Adjusting
Optional Fields
General
Historical Adjustments
Aggregate Files
CSI Format Dir Settings
Rounding
CSI Format File Settings
CSIM/MS Format Settings
ASCII File Names
Warning, these settings only apply to actual futures contracts. Stocks and synthetic series are named according to the symbol for that series.
The file name is assembled out of the fields specified. For example, SCYA means Symbol (S) followed by Century (C) followed by Year (Y) followed by Delivery Month (A).
Name By:
SCYA
Omit C and Y on Cash/Forwards
Please choose from the following
S for Symbol
E for Exchange
Z for Name
. for Extension
P for Period (DWM)
K for Strike
C for Century (19 or 20)
Y for Year (i.e. 92)
N for Delivery Month Number
A for Delivery Month Letter
F for Fixed 12 Char Symbol
Force extension
.prn
.txt
OK
Cancel

Use the “Portfolio/Rewrite File Immediately” to create these data files.

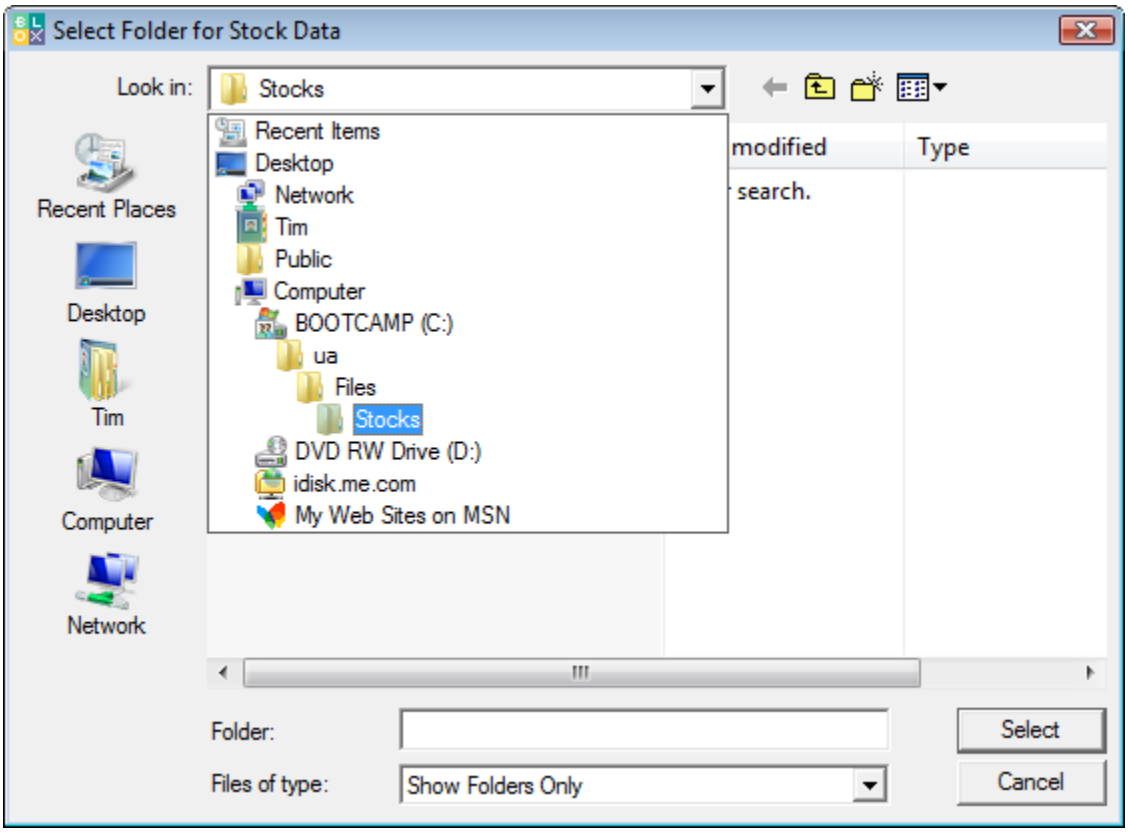


Note the directory (third column in the listing is the directory) in which these files are located – probably C:\ua\Files\Stocks.

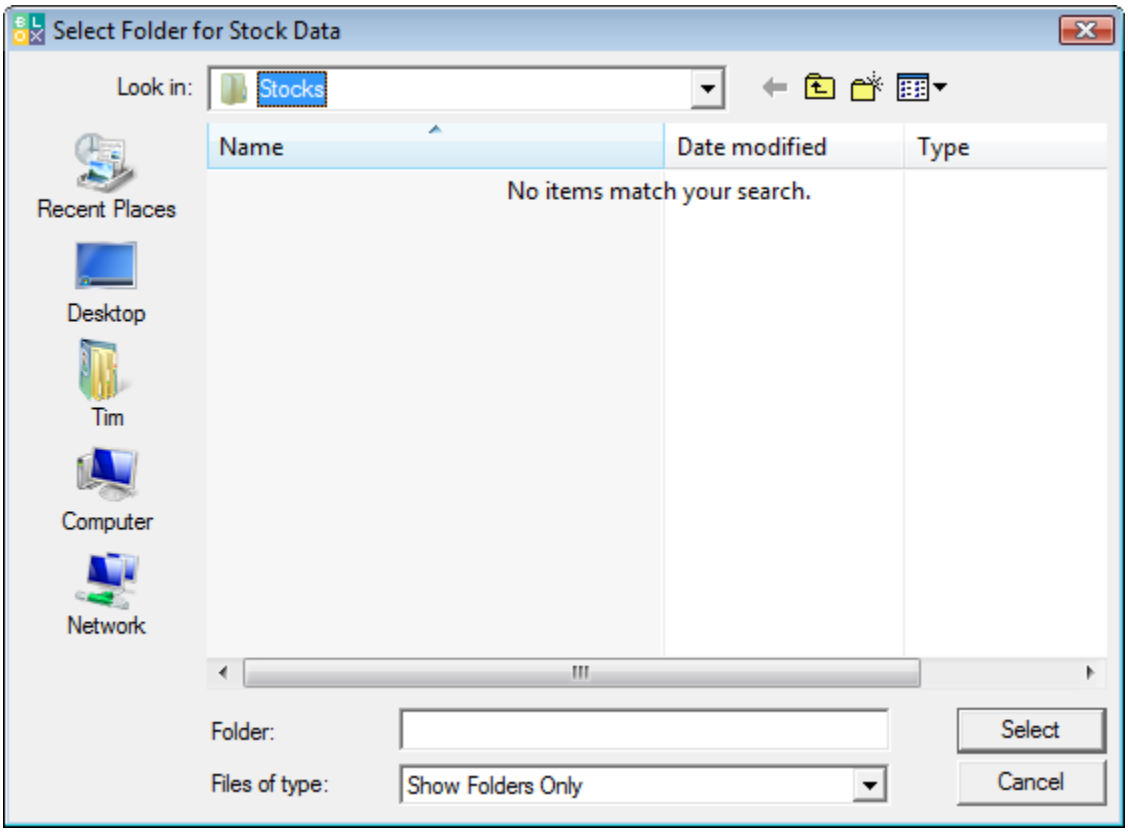
In Trading Blox preferences, set the Stock Data Folder to C:\UA\Files\Stocks. Start by pressing the Stock Data button to bring up a folder explorer window.



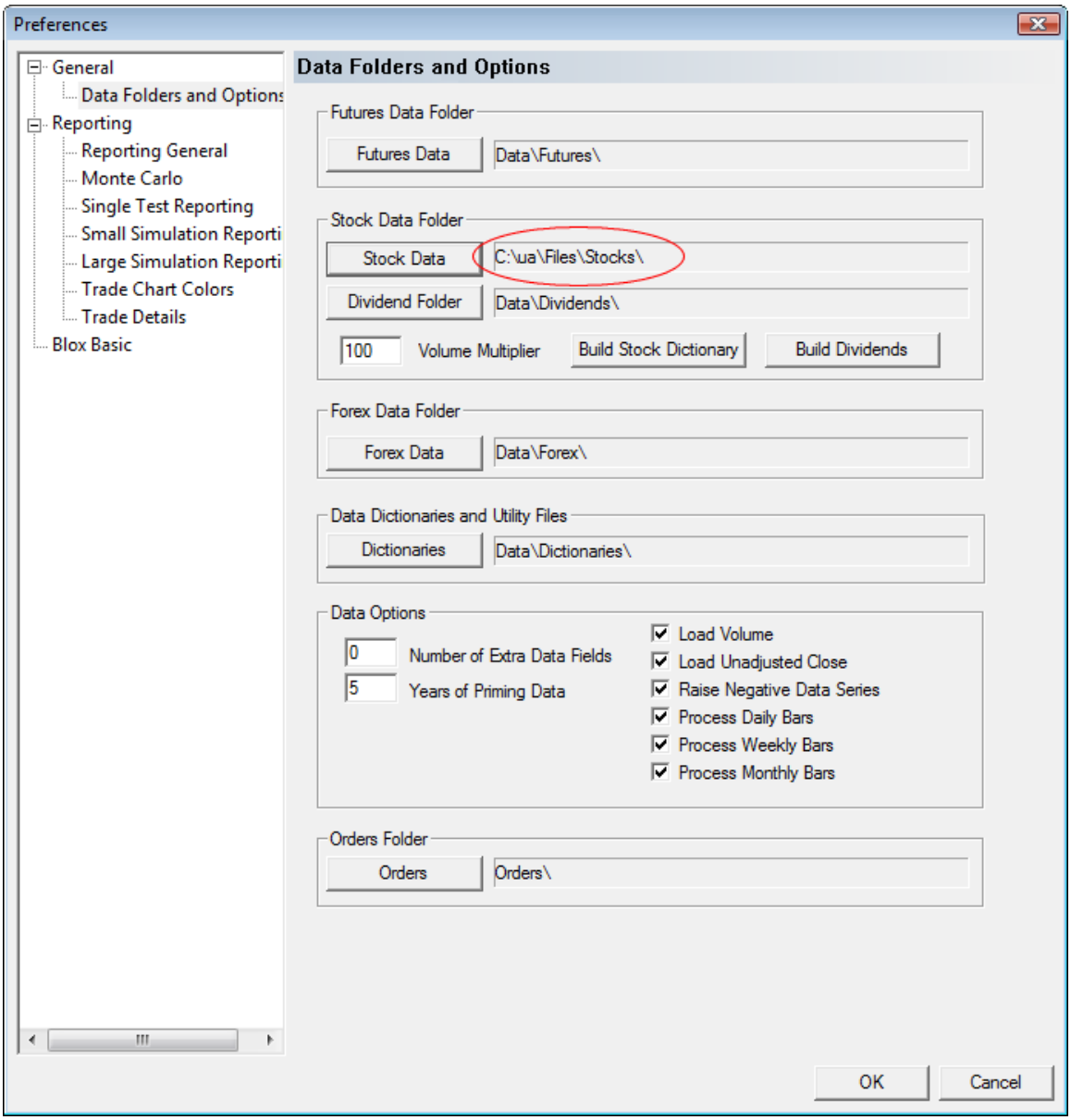
Browse to the Stocks folder using the drop down menu to the right of Look In. Be sure to go into (double click into) the Stocks folder, rather than just highlight it.



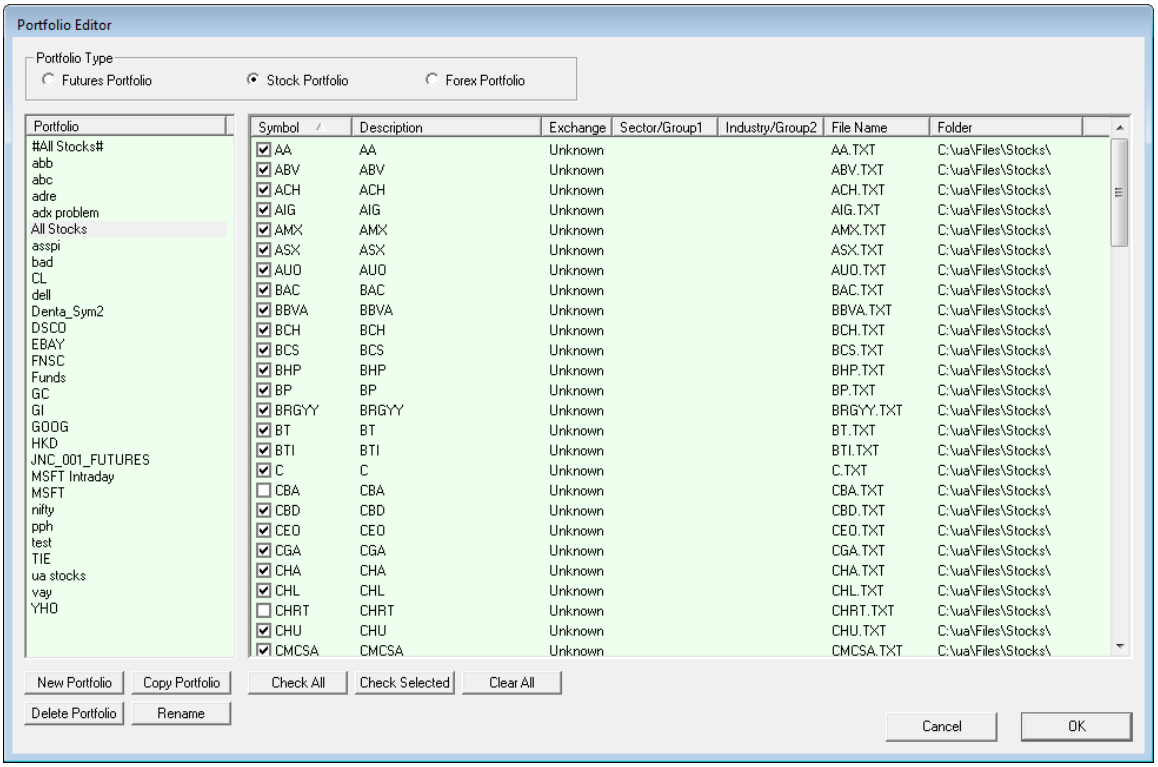
So once selected, the screen should look like this. Now press Select.



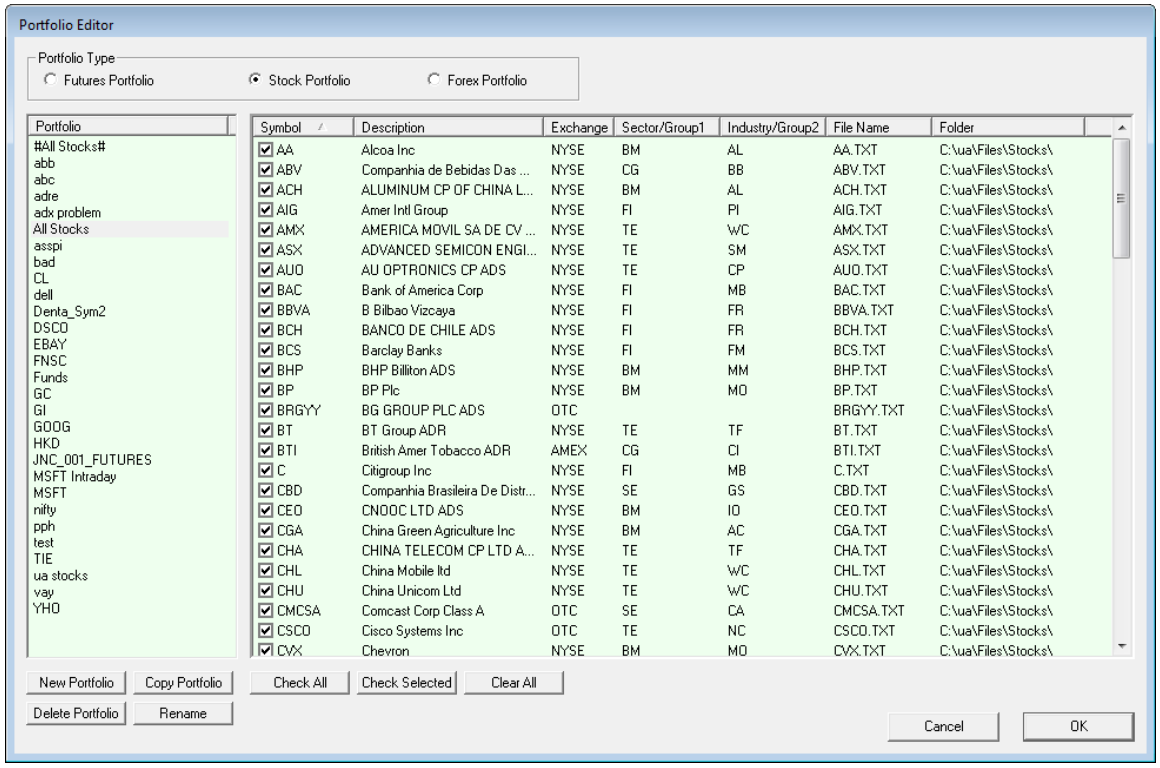
The preferences screen should now look like this, with the Stock Data folder set to C:\ua\Files\Stocks\



In Trading Blox Edit/Portfolio, create a new portfolio and add all the stocks you want to test. Note that the symbol will be the description and the exchange will be unkown. This is because there is no Stock Dictionary yet. But the File Name and Folder Location should be correct. You can now run a test using this new portfolio.

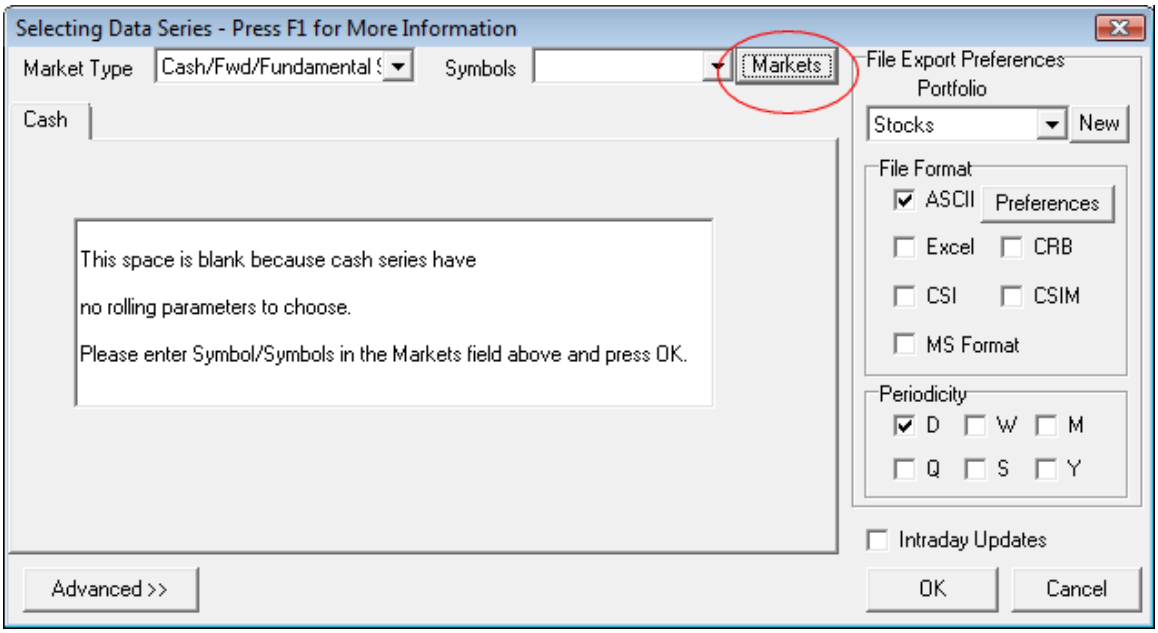


This is what the listing would look like if you create a Stock Dictionary:

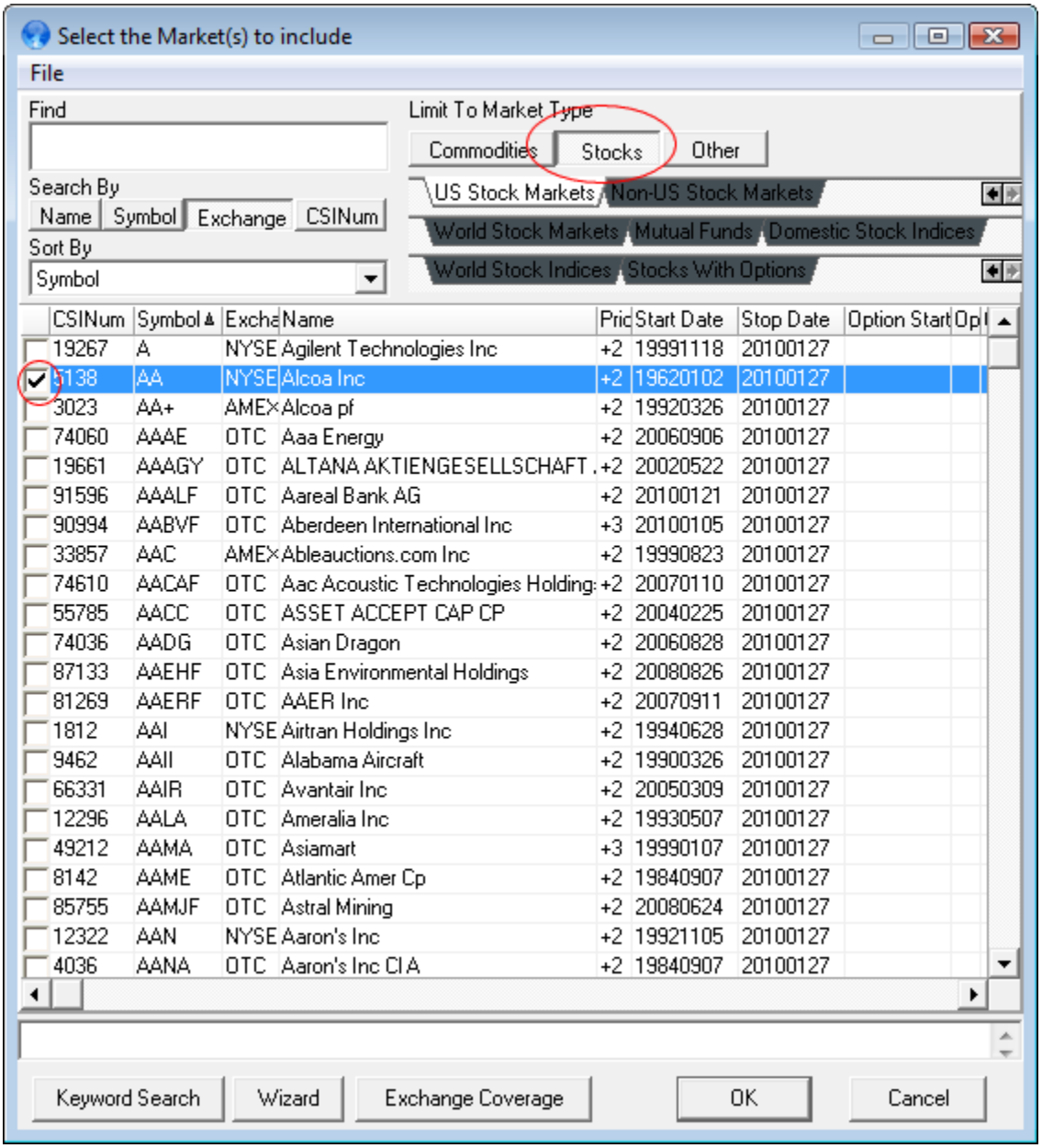


To add new markets to this UA portfolio:

Select the “Stocks” portfolio in UA
Use the “Portfolio/Insert File” menu item to add a new market to the portfolio.
Click on the Markets button.



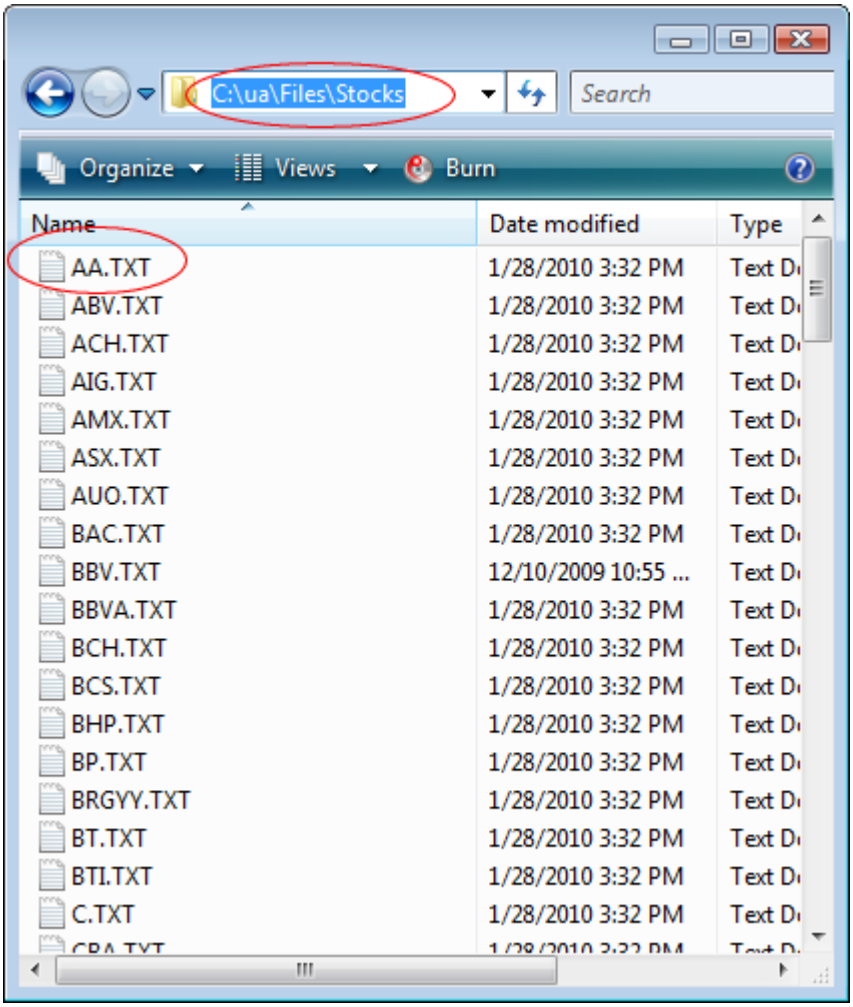
Check all the markets to include



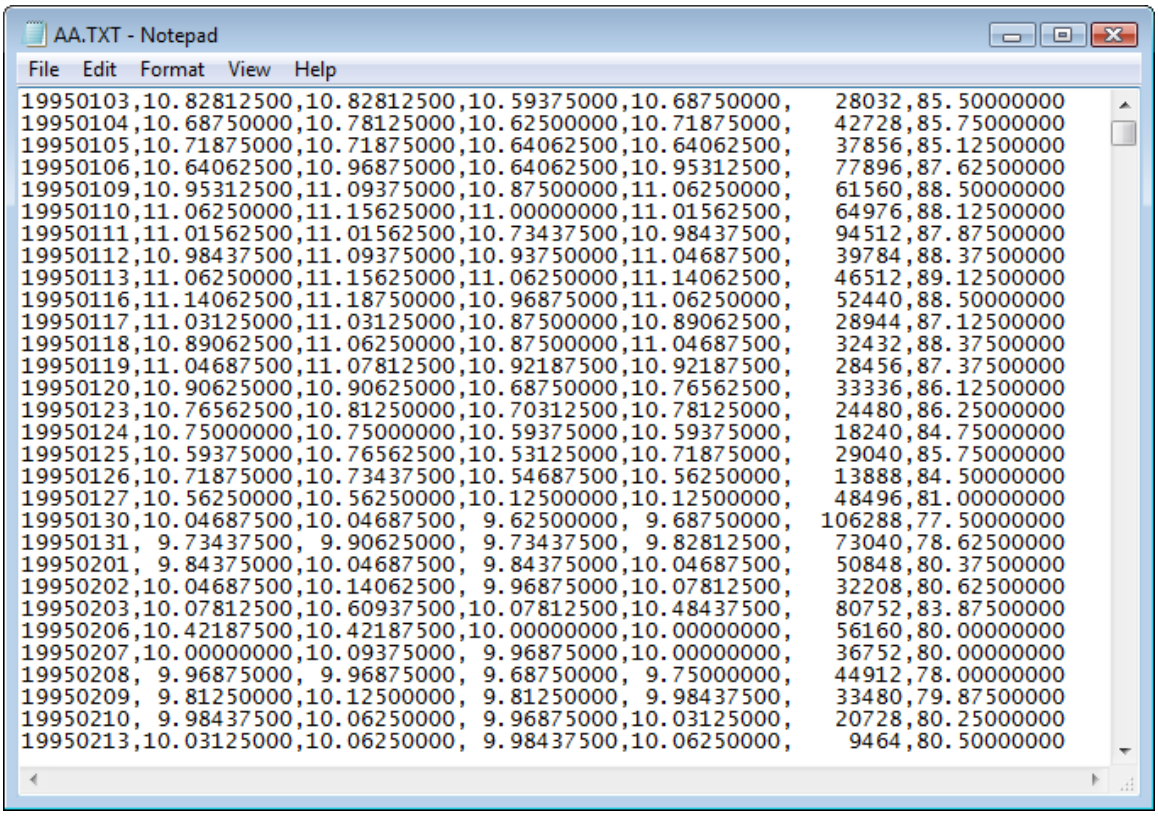
Build the data files as necessary.

Open Trading Blox and use the Portfolio Editor to add these new markets to a Trading Blox portfolio to use in testing.

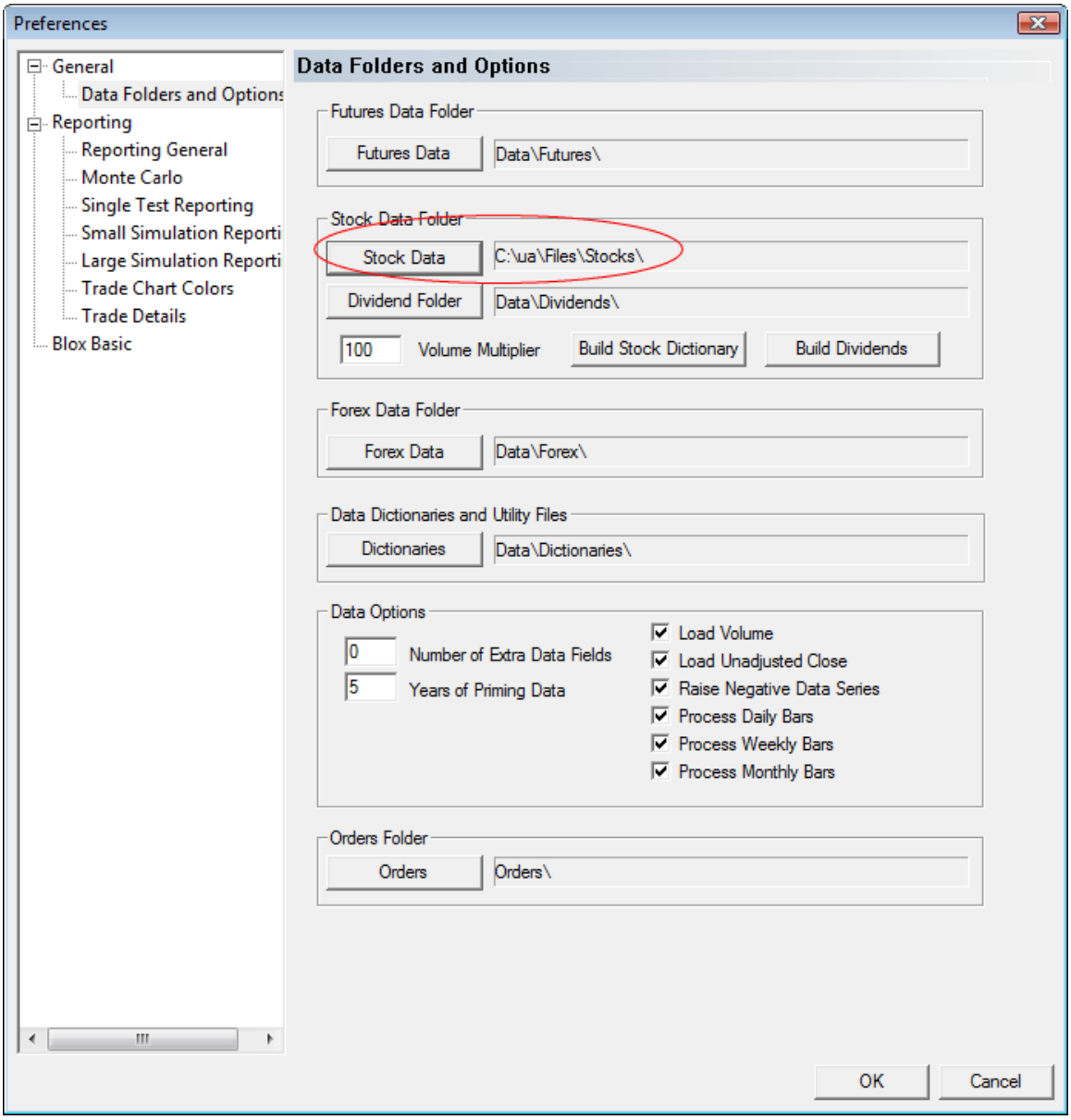
If you have problems, start by checking the data files in UA. Find the location of the data files (probably C:\UA\Files\Stocks) and make sure the files are as expected. Symbol name with a .txt for all the markets you want.



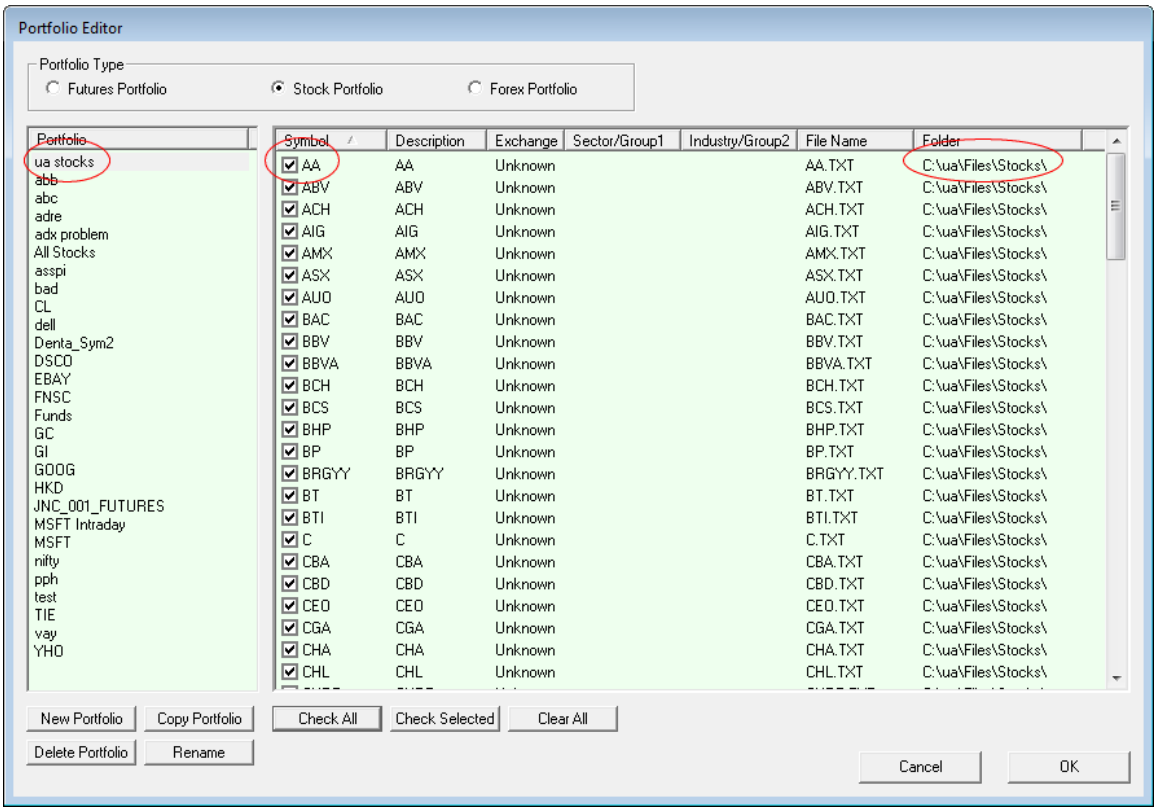
Now open this file in Notepad to examine it. Make sure the start and end dates are as expected, and make sure the fields are comma delimited in the DOHLCVU format.



Now check that the Stock Data Folder in Trading Blox preferences is set correctly:



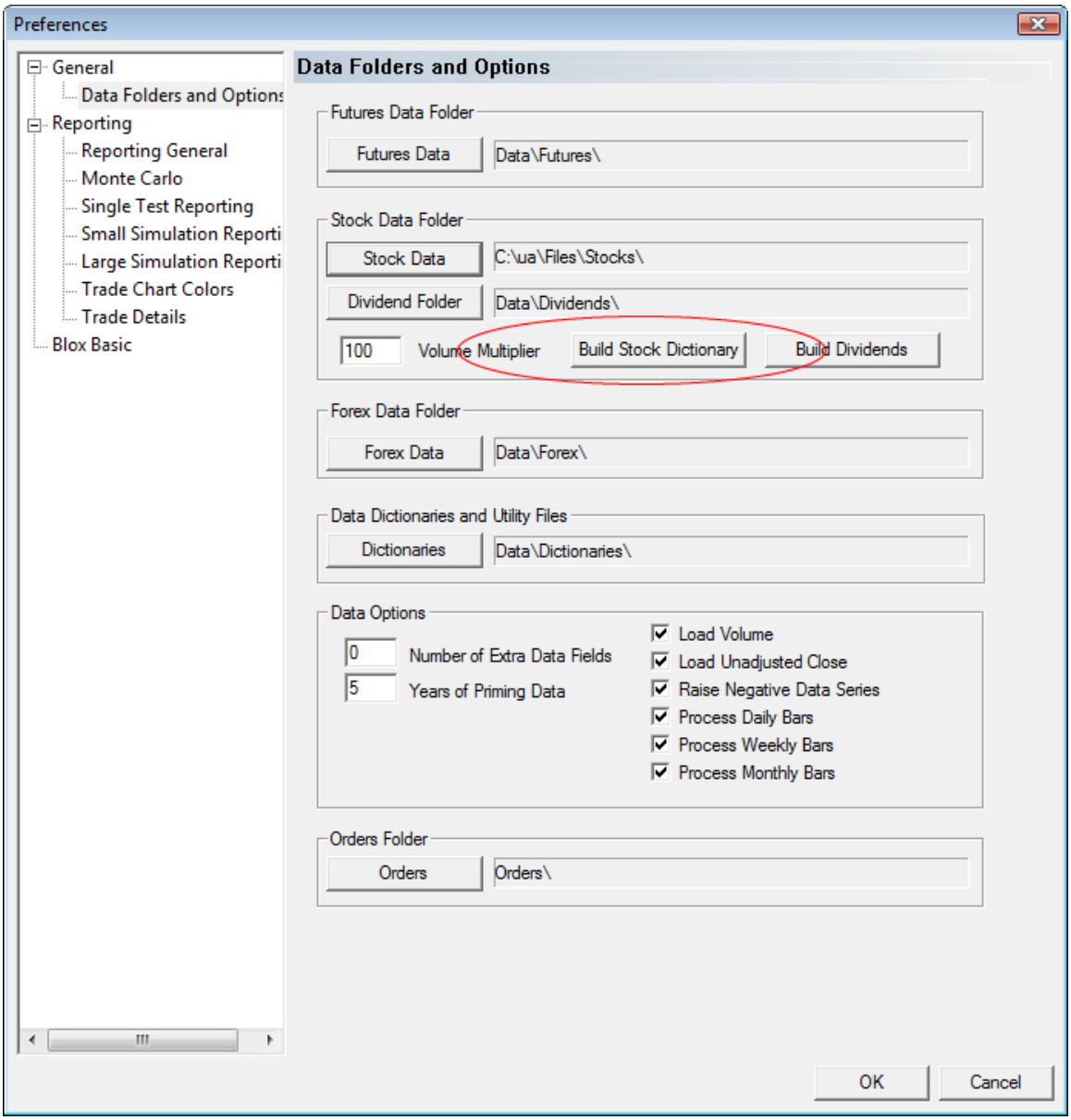
And check the Trading Blox Portfolio Editor to make sure the markets are in the portfolio as expected, and the file name and folder location are correct.



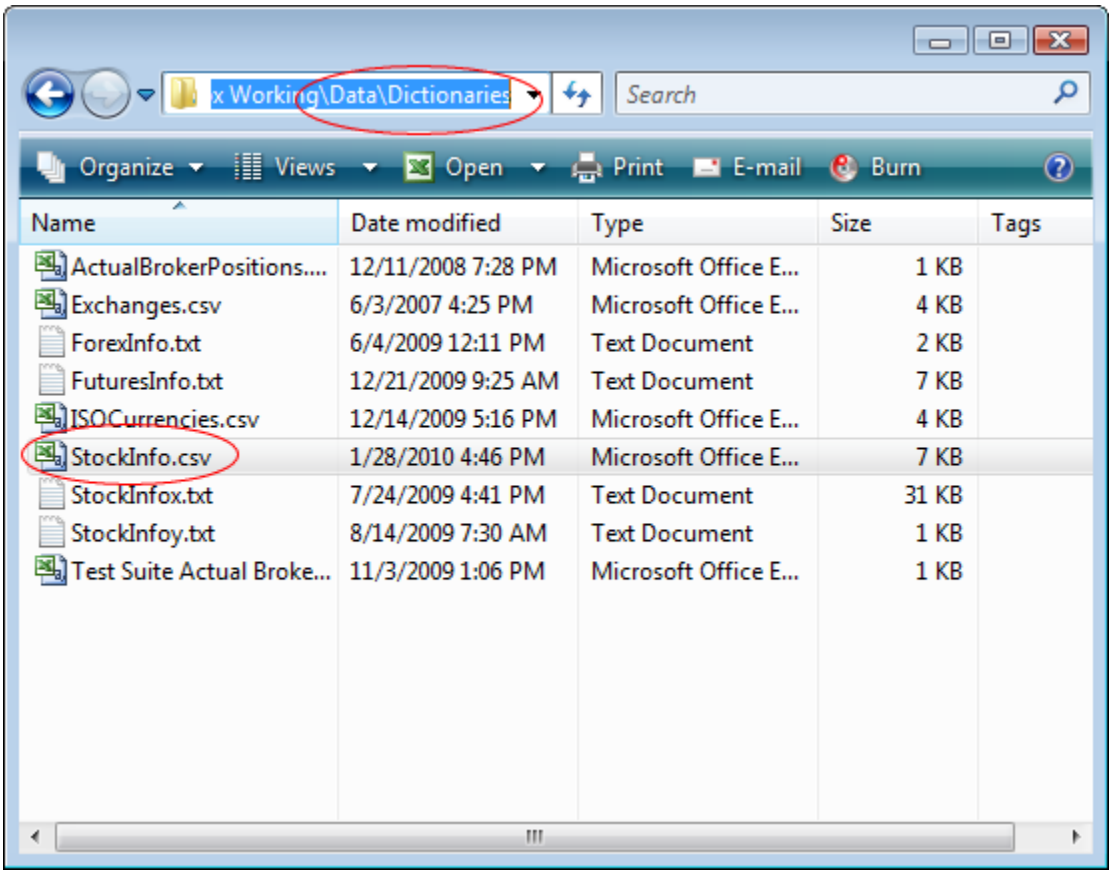
Now you can use this new Trading Blox portfolio called “ua stocks” in your testing.

Note that you have no stock dictionary yet, so the stock symbol is also the stock description, and the currency is assumed to be the system wide base currency of Trading Blox as set in preferences.

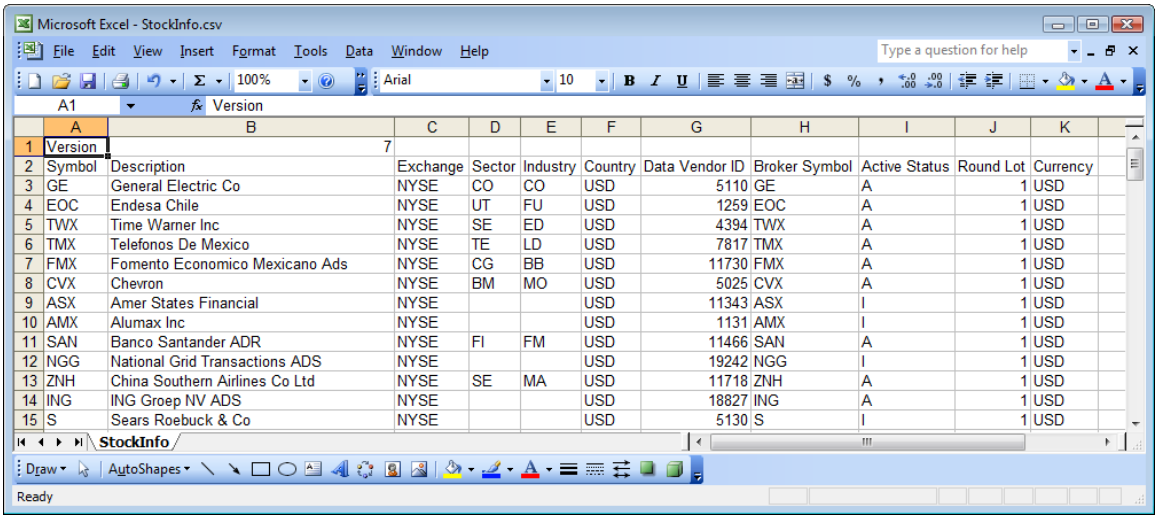
To create the optional Stock Dictionary use the Build Stock Dictionary option in Trading Blox preferences. This will create a stock dictionary for the markets you have in your stock data folder. Note that if you add new markets to the stock data folder, they will not be available in Trading Blox until they have also been added to the Stock Dictionary, either manually or by running this process again. It's sometimes easier to not create the dictionary, so you can just add new markets to the data folder easily.



Here is how the Stock Dictionary will look in the Data/Dictionaries folder. It is called StockInfo.csv.

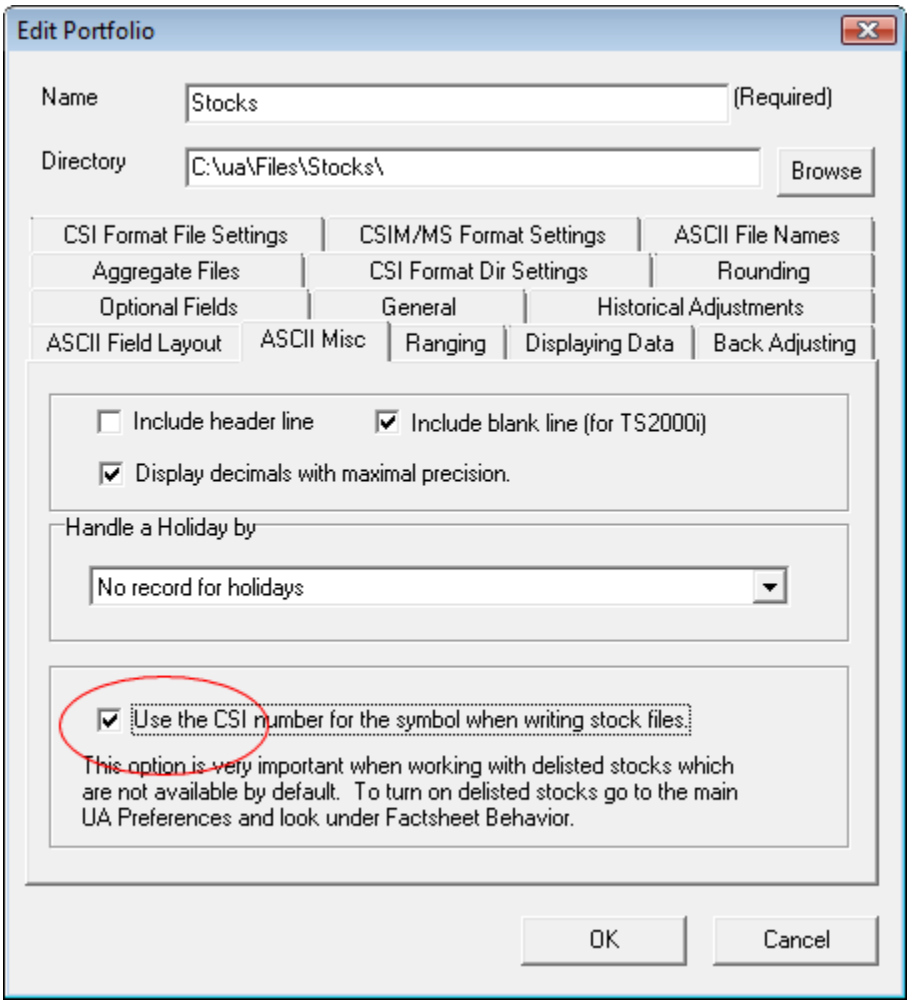
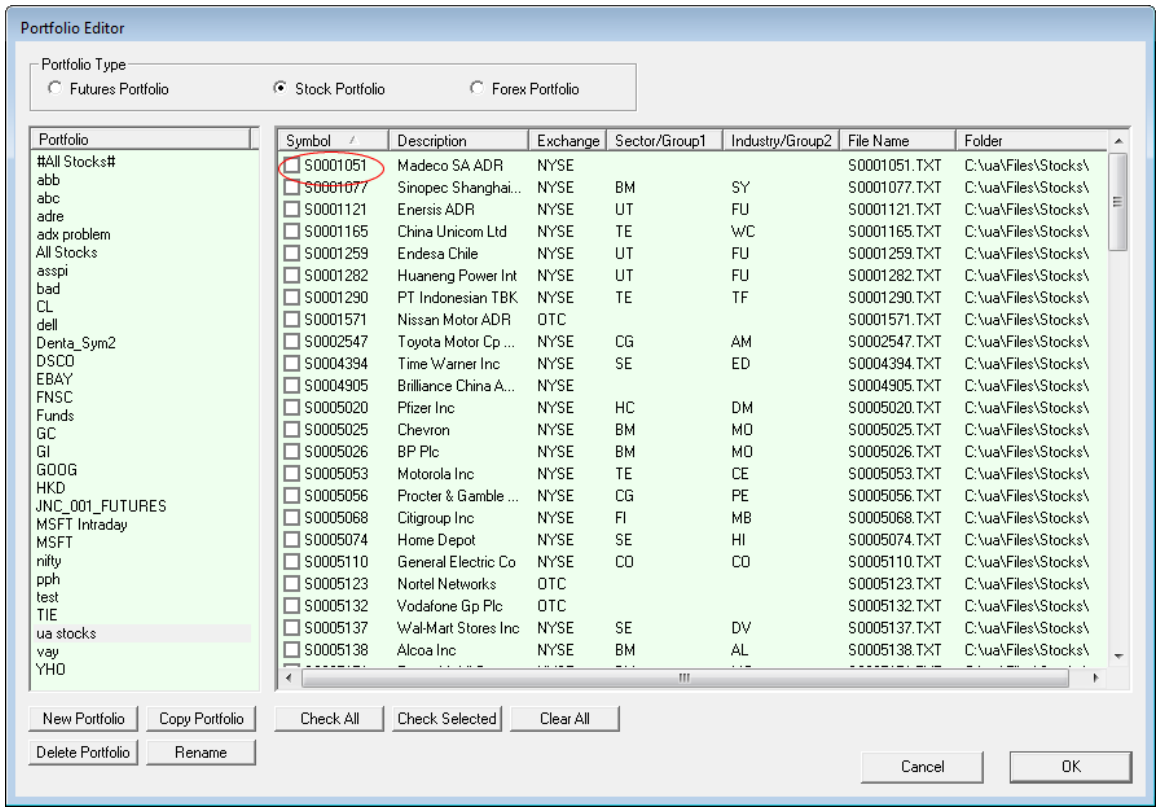


And here is what it looks like if opened in excel:



	A	B	C	D	E	F	G	H	I	J	K
1	Version	7									
2	Symbol	Description	Exchange	Sector	Industry	Country	Data Vendor ID	Broker Symbol	Active Status	Round Lot	Currency
3	GE	General Electric Co	NYSE	CO	CO	USD	5110	GE	A	1	USD
4	EOC	Endesa Chile	NYSE	UT	FU	USD	1259	EOC	A	1	USD
5	TWX	Time Warner Inc	NYSE	SE	ED	USD	4394	TWX	A	1	USD
6	TMX	Telefonos De Mexico	NYSE	TE	LD	USD	7817	TMX	A	1	USD
7	FMX	Fomento Economico Mexicano Ads	NYSE	CG	BB	USD	11730	FMX	A	1	USD
8	CVX	Chevron	NYSE	BM	MO	USD	5025	CVX	A	1	USD
9	ASX	Amer States Financial	NYSE			USD	11343	ASX	I	1	USD
10	AMX	Alumax Inc	NYSE			USD	1131	AMX	I	1	USD
11	SAN	Banco Santander ADR	NYSE	FI	FM	USD	11466	SAN	A	1	USD
12	NGG	National Grid Transactions ADS	NYSE			USD	19242	NGG	I	1	USD
13	ZNH	China Southern Airlines Co Ltd	NYSE	SE	MA	USD	11718	ZNH	A	1	USD
14	ING	ING Groep NV ADS	NYSE			USD	18827	ING	A	1	USD
15	S	Sears Roebuck & Co	NYSE			USD	5130	S	I	1	USD

And as an **advanced topic**, if you work with delisted stocks, or have non unique symbol names from different exchanges, you should export your CSI files using the CSI Number as the file name rather than the symbol. First delete all the files in the UA\Files\Stocks folder, so this rebuild will be a clean fresh list of files. Then check this box, and rebuild all your files.



The Trading Blox Portfolio Editor will now look like this, with the csi number as the symbol.