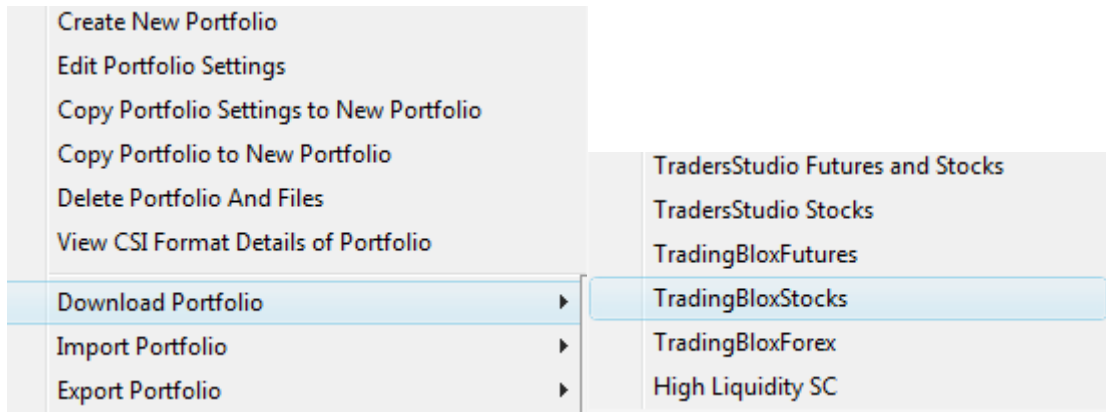


This process will setup UA with the sample stock data files, and set the preferences and options correctly for Trading Blox. You can then add and delete markets as necessary.

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”.

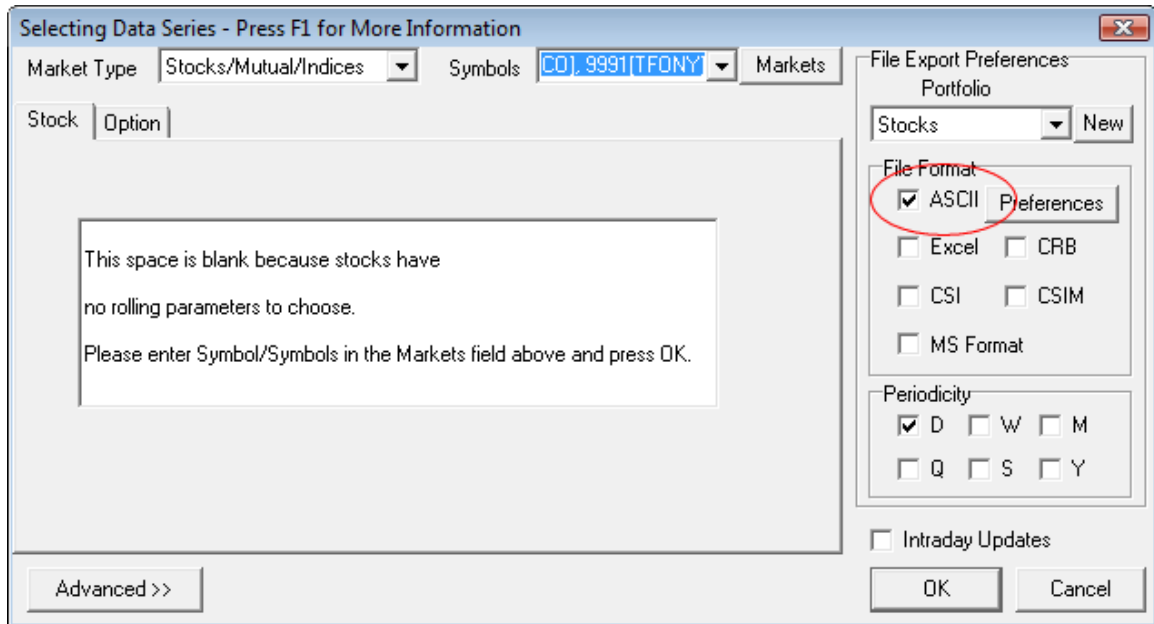


Making sure the “Stocks” portfolio is selected, use the “Portfolio/Select All” menu item to select all the markets so that they all turn blue.

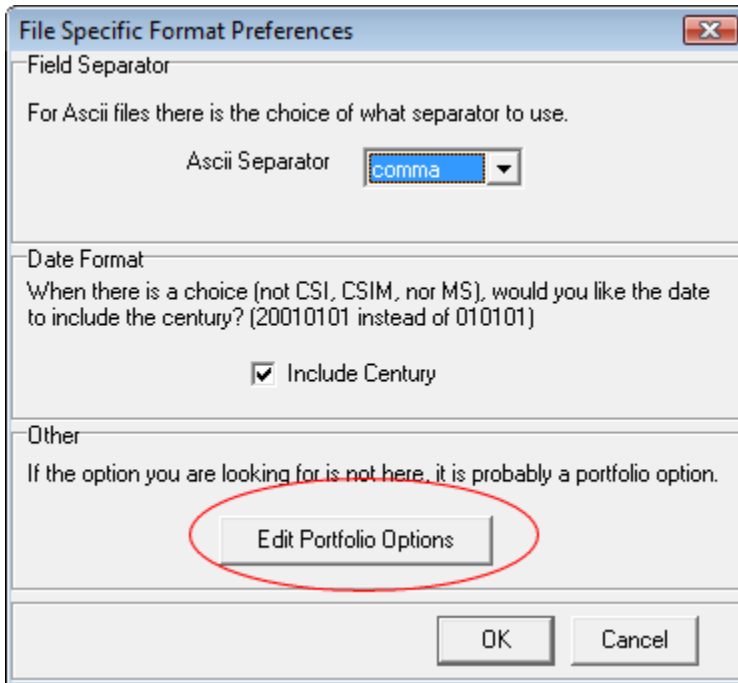
The screenshot shows a software interface with a menu bar at the top containing icons for 'Download Data', 'Delayed Quotes', 'New Chart', 'Data Wizard', 'Add Market', and 'Correlation Chart'. Below the icons is a dropdown menu with 'Select Portfolio' and 'Stocks' options. The 'Stocks' option is highlighted with a red circle. Below the menu are four buttons: 'Add File To Portfolio', 'Edit File In Portfolio', 'Delete File', and 'Rewrite File In Portfolio'. At the bottom is a table with the following columns: Chart, Symbol, Portfolio, Directory, Description, Exchange, Format, and Period. The table contains 15 rows of stock data, all of which are highlighted in blue.

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

Directory

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

Edit Portfolio ✕

Name (Required)

Directory

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: Form Columns

Please choose from the following

D for Date	O for Open	v for Contract Volume
N for Delivery Month Number	H for High	V for Total Volume
A for Delivery Month Letter	L for Low	i for Contract Open Interest
S for Symbol	C for Close	I for Total Open Interest
M for Market Name	\$ for Cash	U for Unadjusted Close
E for Exchange	B for Closing Bid	W for Unadjusted Volume
Z for Contract Size	K for Closing Ask	j for Unadjusted Open Inter
P for Point Value		p for TradeStation OI
t for Integer Strike		# for the CSI Mkt Number
T for Converted Strike		

Edit Portfolio [Close]

Name: (Required)

Directory:

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: Omit C and Y on Cash/Forwards

Please choose from the following

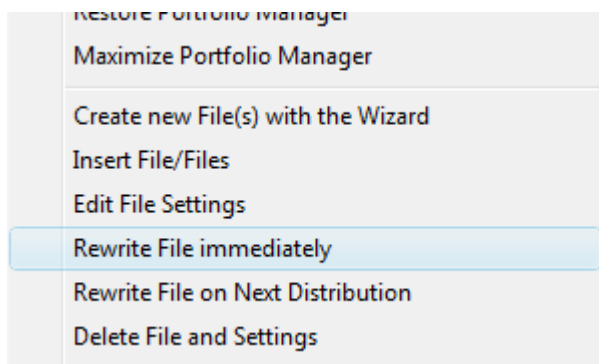
S for Symbol	C for Century (19 or 20)
E for Exchange	Y for Year (i.e. 92)
Z for Name	N for Delivery Month Number
. for Extension	A for Delivery Month Letter
P for Period (D\WM)	F for Fixed 12 Char Symbol
K for Strike	

Force extension

.prn

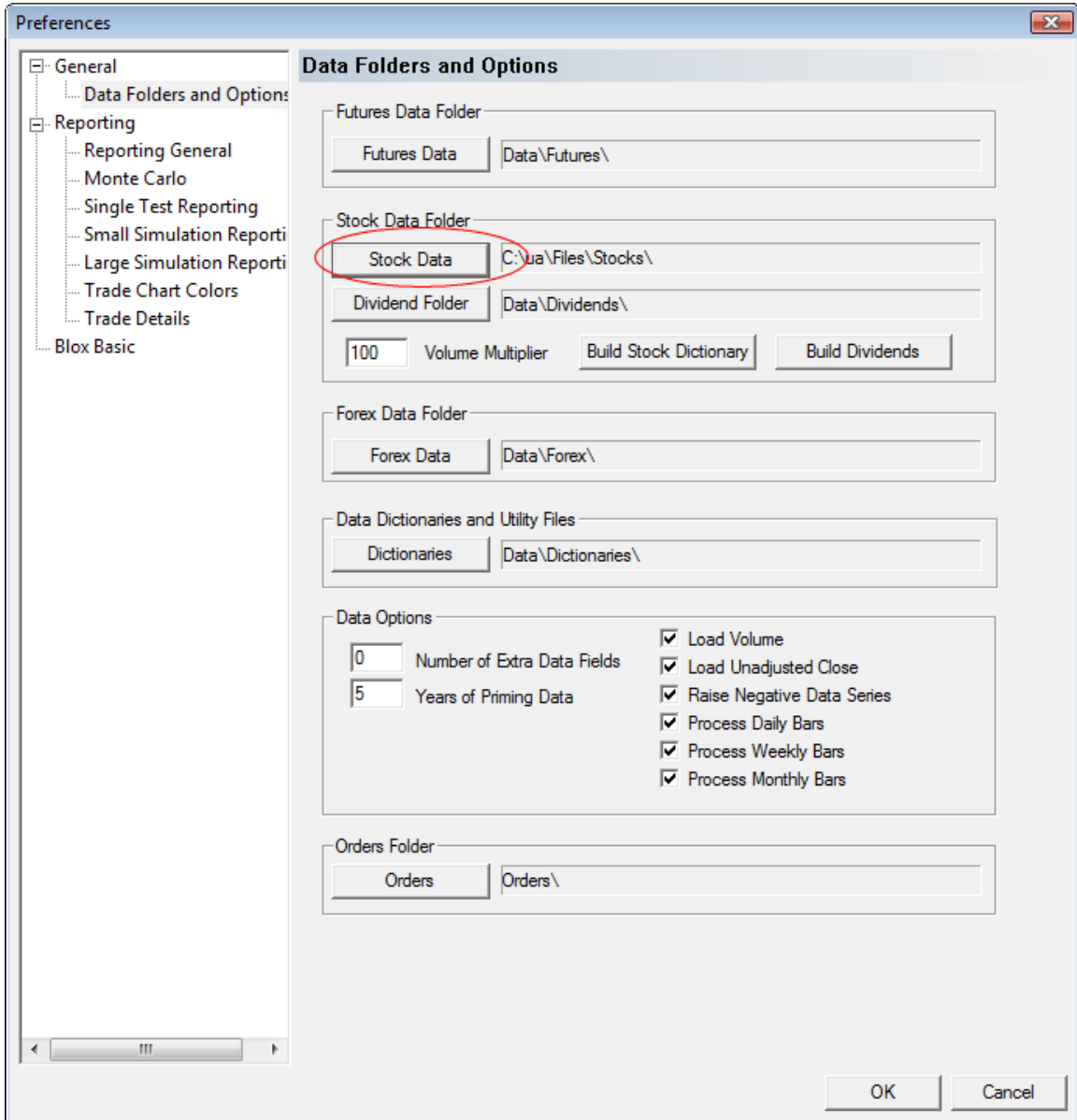
.txt

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

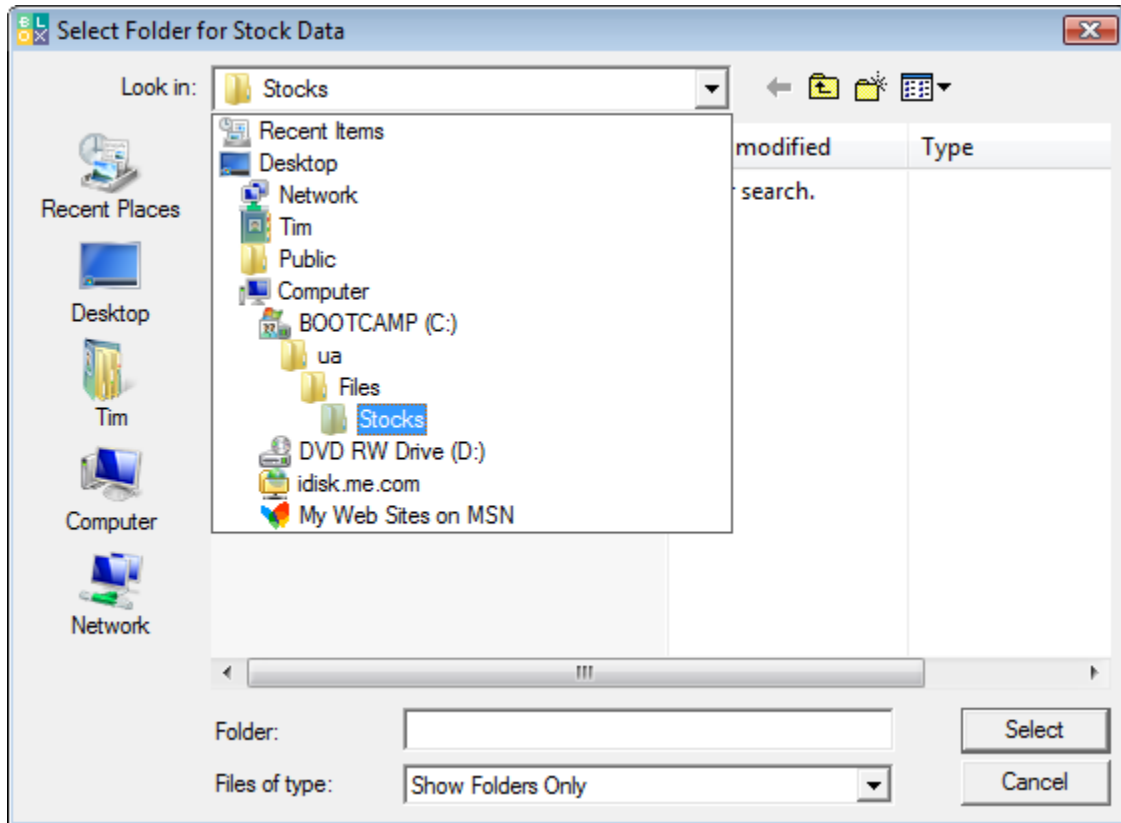


Note the directory (third column in the listing is the directory) in which these files are located – probably C:\ua\Files\Stocks.

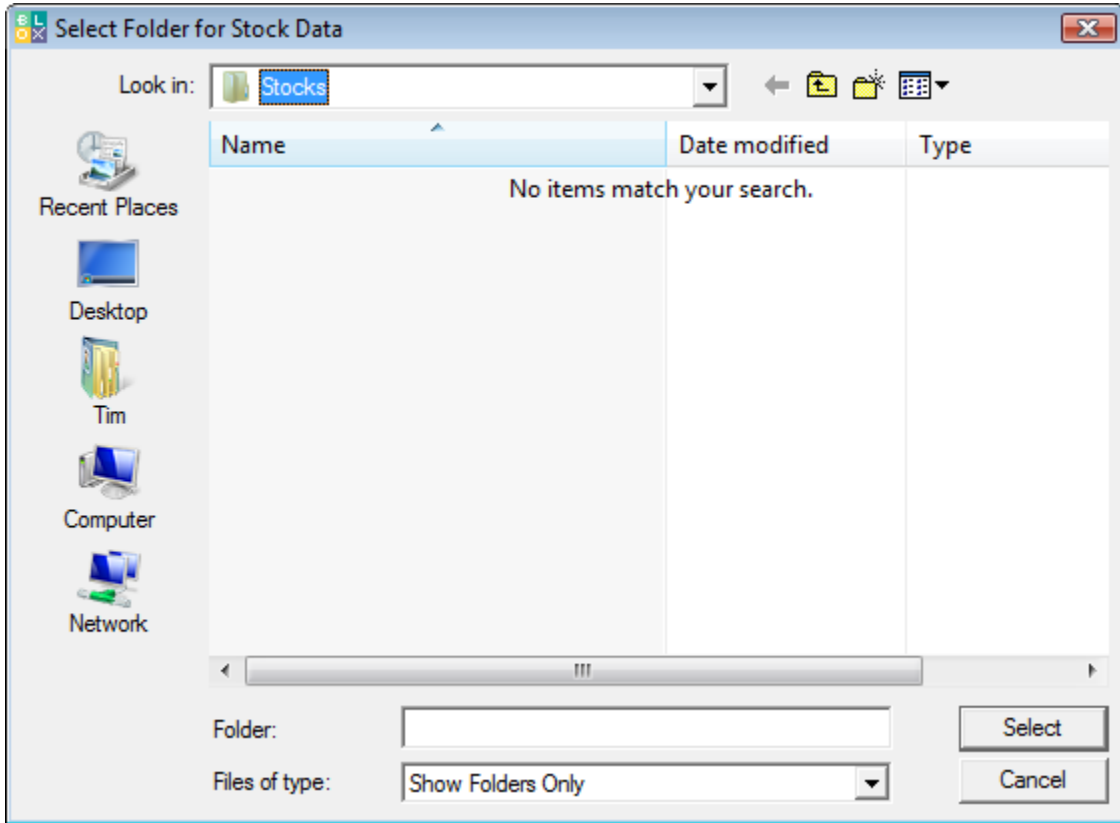
In Trading Blox preferences, set the Stock Data Folder to C:\UA\Files\Stocks. Start by pressing the Stock Data button to bring up a folder explorer window.



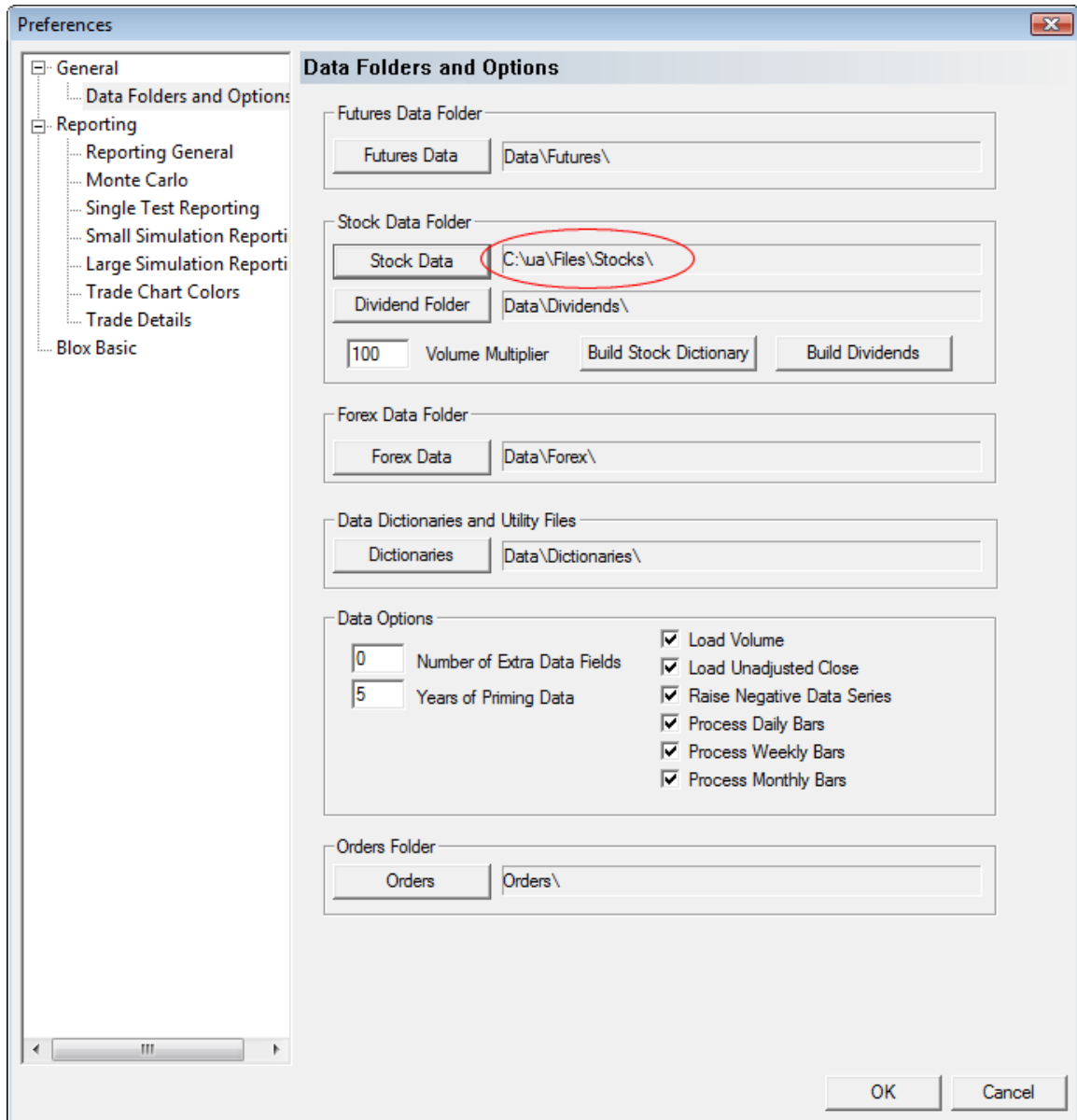
Browse to the Stocks folder using the drop down menu to the right of Look In. Be sure to go into (double click into) the Stocks folder, rather than just highlight it.



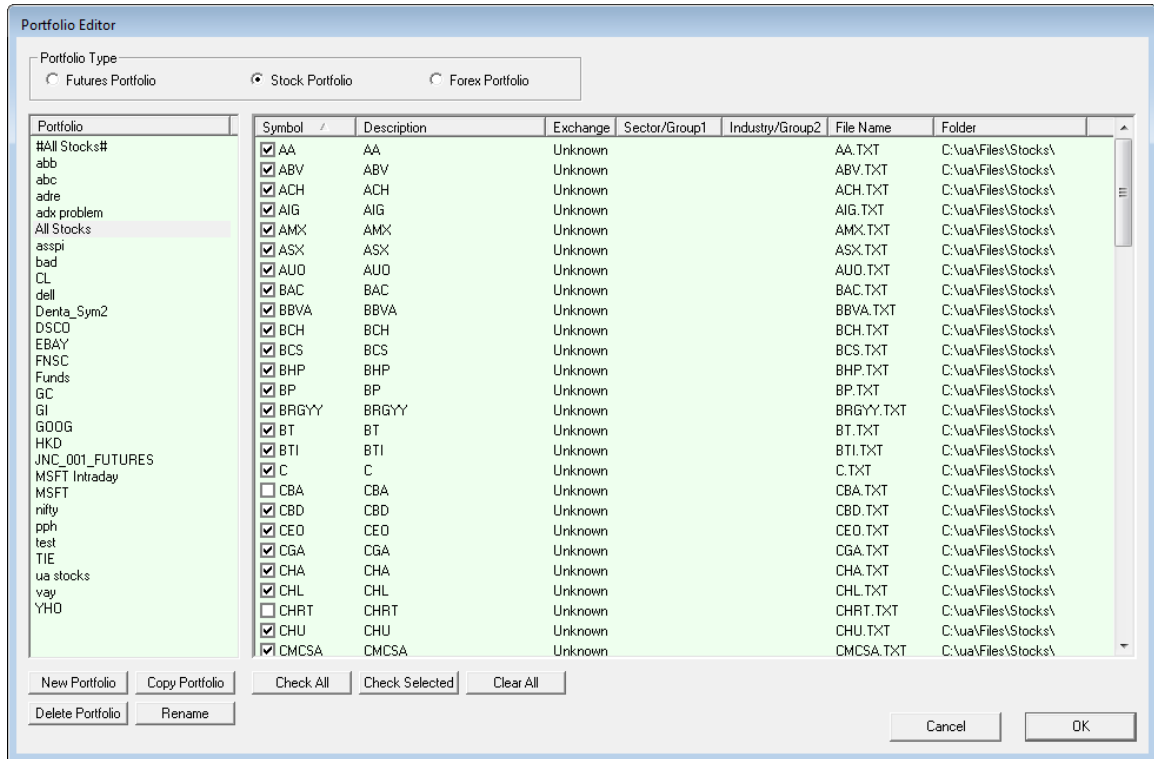
So once selected, the screen should look like this. Now press Select.



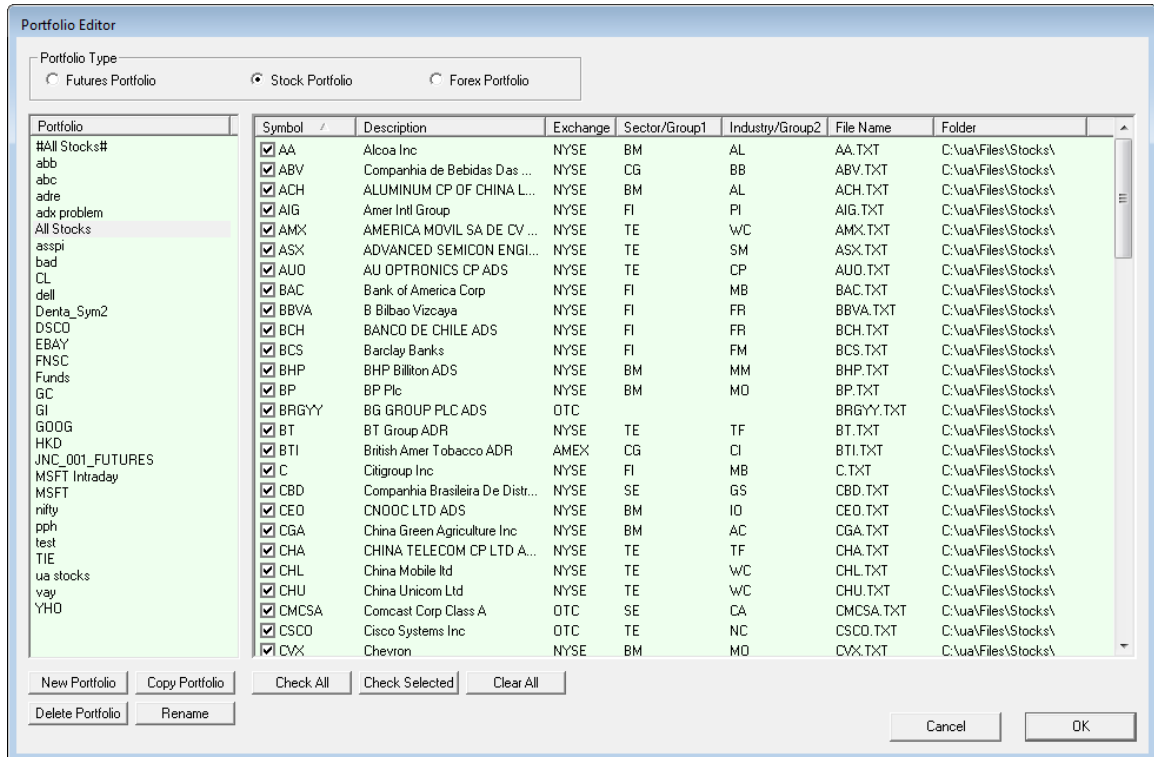
The preferences screen should now look like this, with the Stock Data folder set to C:\ua\Files\Stocks\



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 unknown. 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:

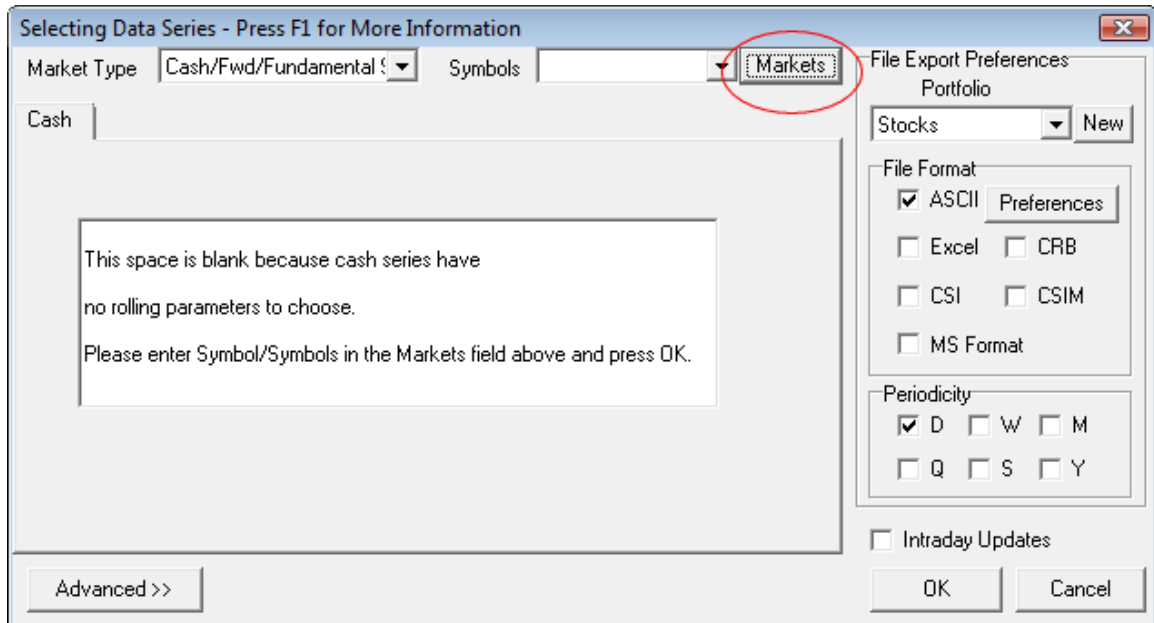


To add new markets to this UA portfolio:

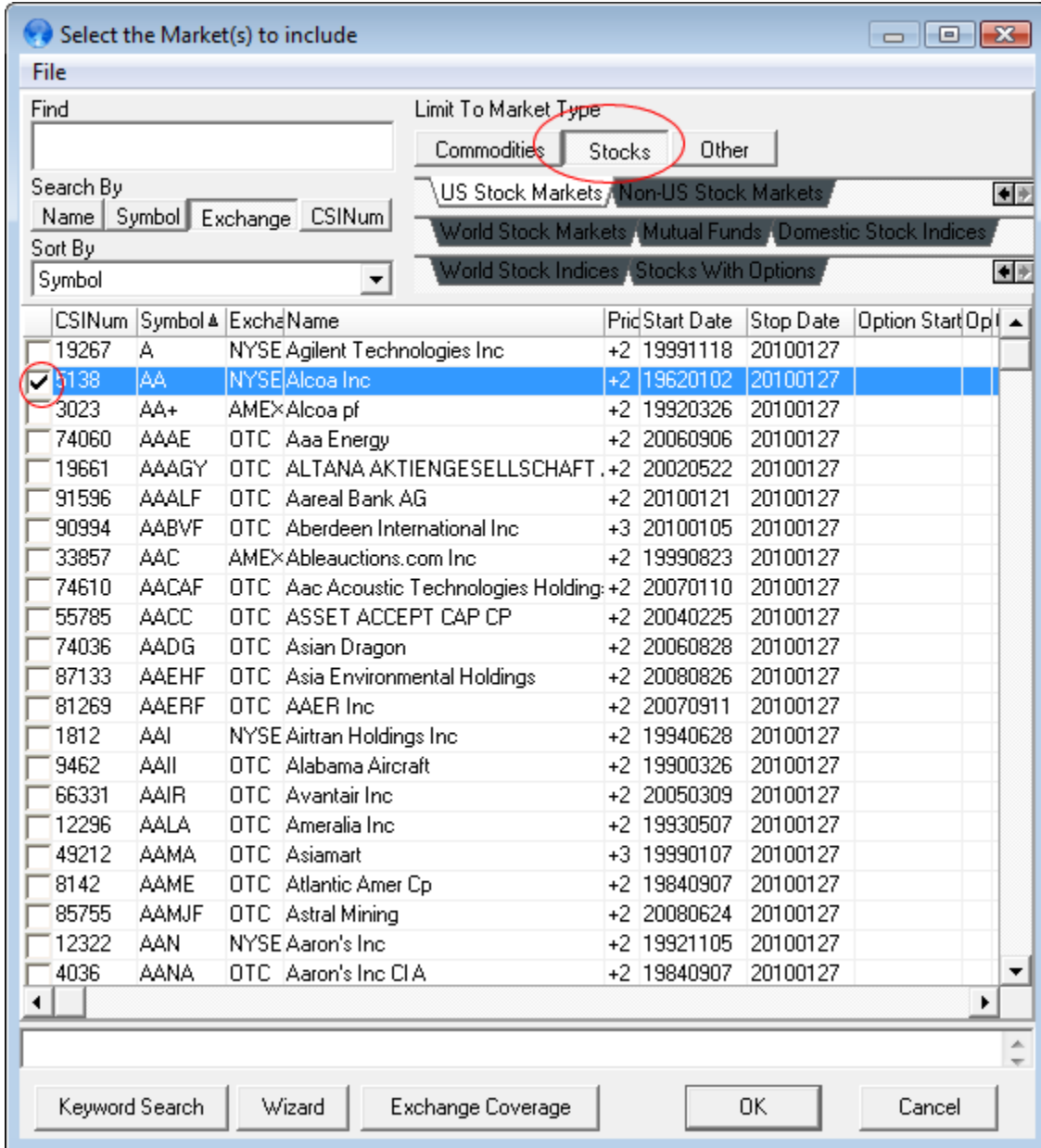
Select the “Stocks” portfolio in UA

Use the “Portfolio/Insert File” menu item to add a new market to the portfolio.

Click on the Markets button.



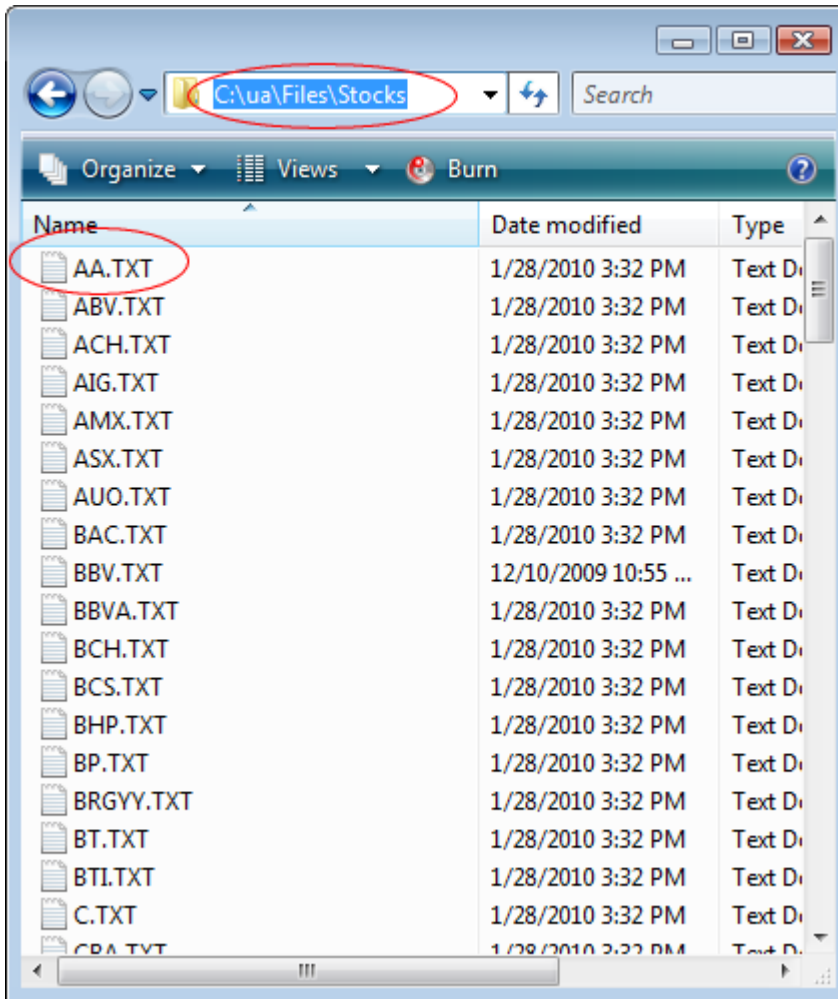
Check all the markets to include



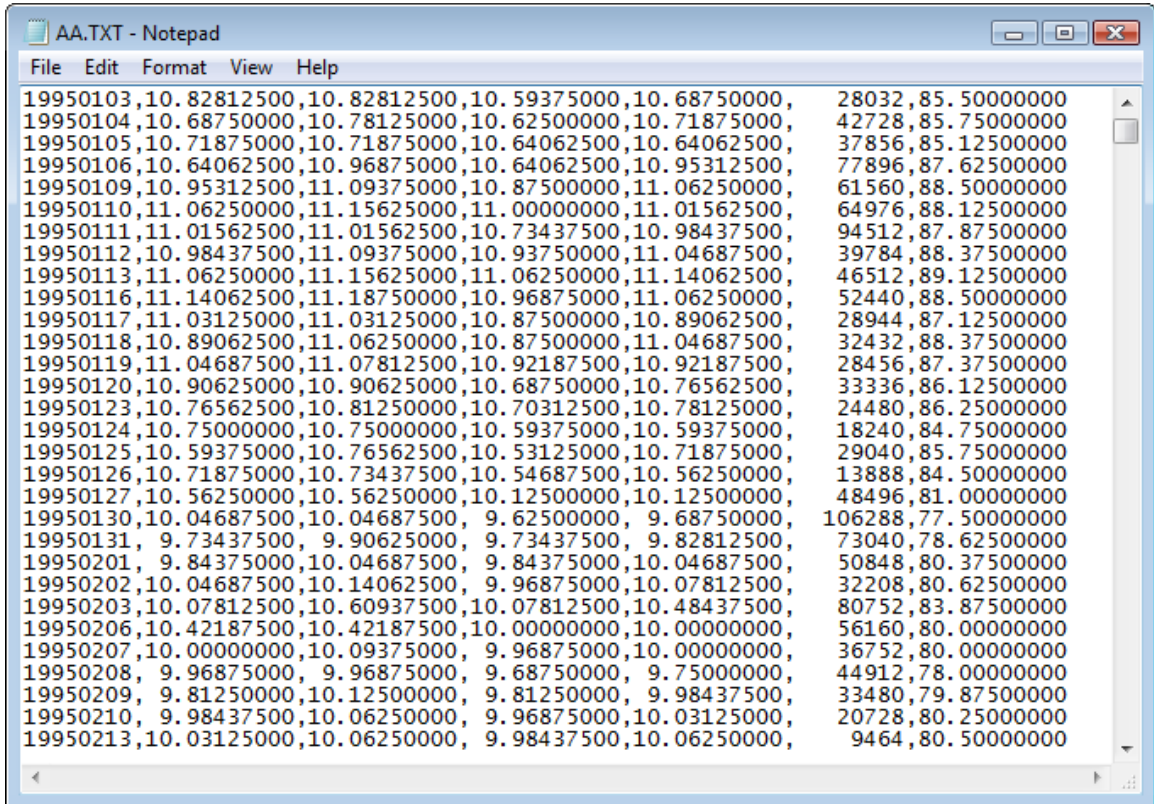
Build the data files as necessary.

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.

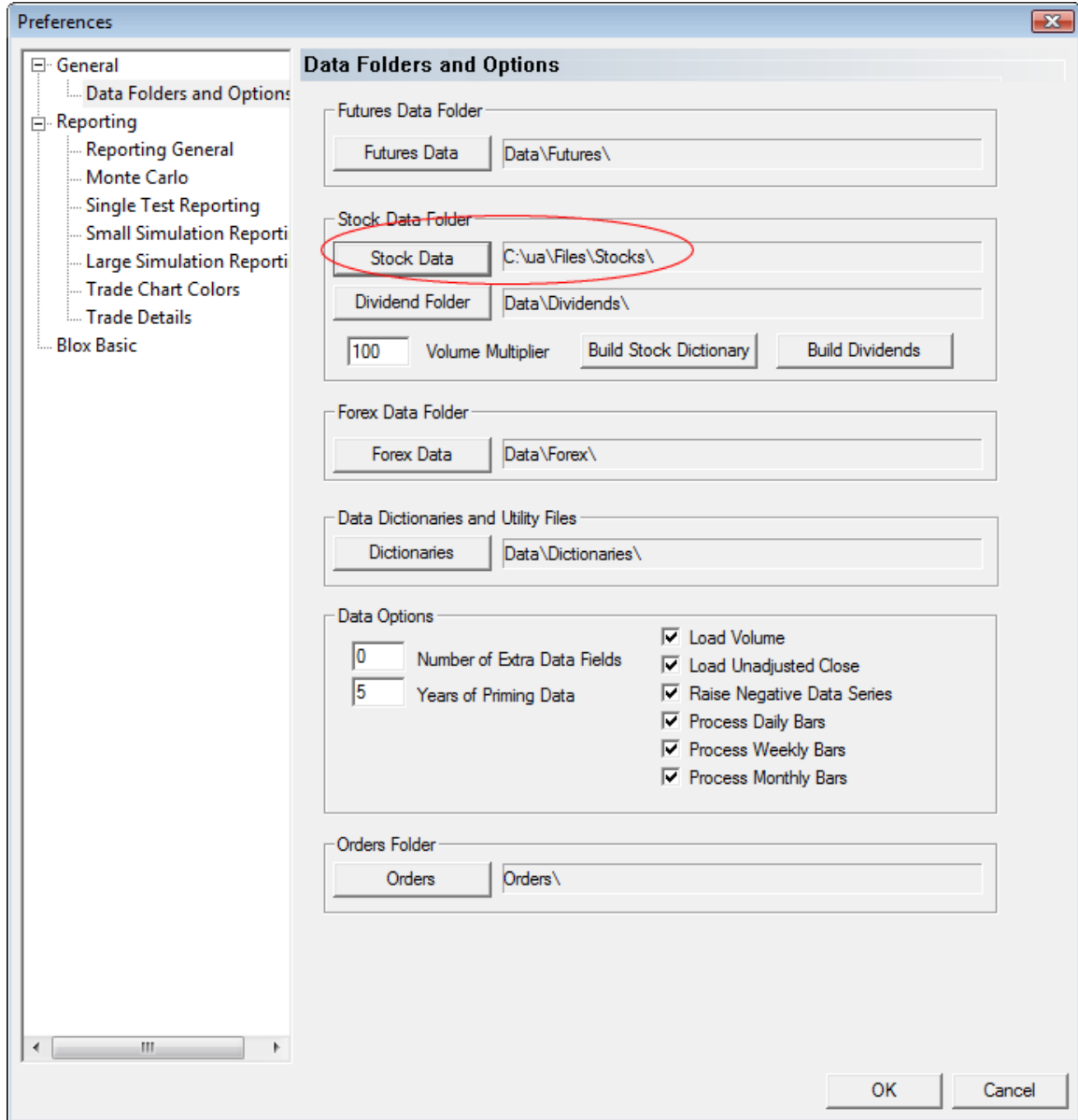


Now open this file in Notepad to examine it. Make sure the start and end dates are as expected, and make sure the fields are comma delimited in the DOHLCVU format.

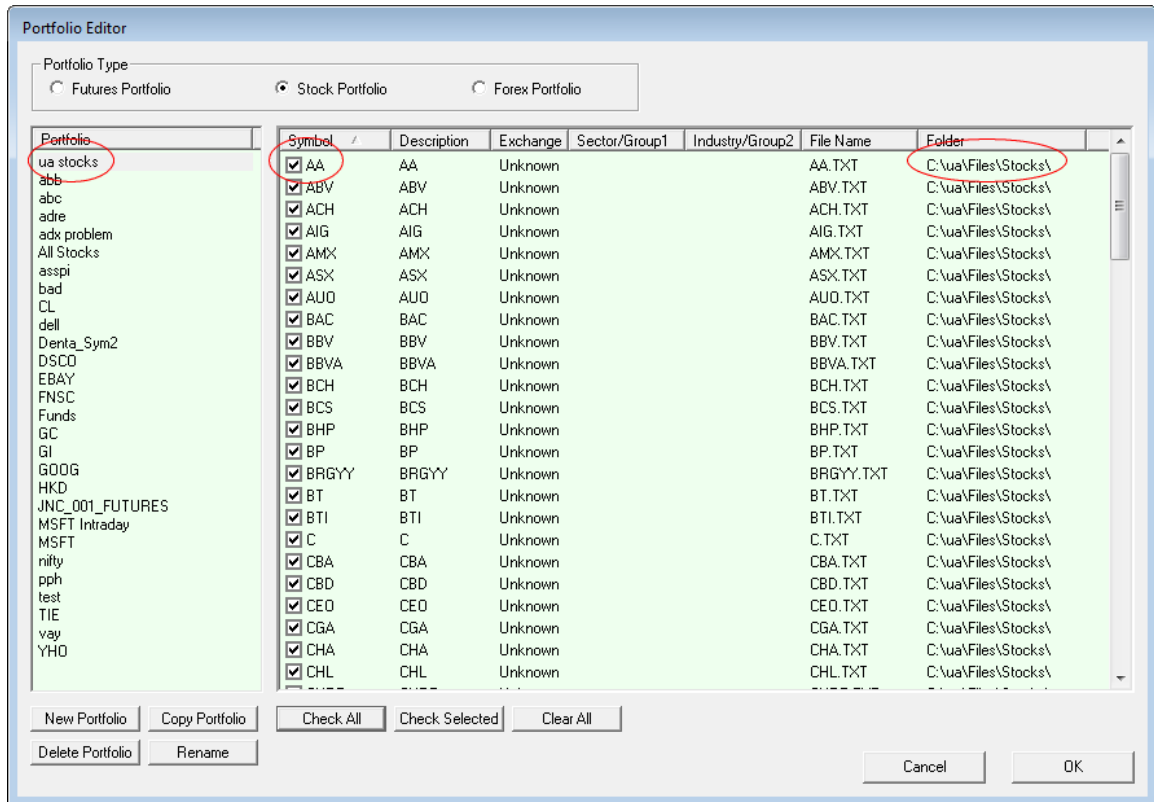


```
AA.TXT - Notepad
File Edit Format View Help
19950103,10.82812500,10.82812500,10.59375000,10.68750000,28032,85.50000000
19950104,10.68750000,10.78125000,10.62500000,10.71875000,42728,85.75000000
19950105,10.71875000,10.71875000,10.64062500,10.64062500,37856,85.12500000
19950106,10.64062500,10.96875000,10.64062500,10.95312500,77896,87.62500000
19950109,10.95312500,11.09375000,10.87500000,11.06250000,61560,88.50000000
19950110,11.06250000,11.15625000,11.00000000,11.01562500,64976,88.12500000
19950111,11.01562500,11.01562500,10.73437500,10.98437500,94512,87.87500000
19950112,10.98437500,11.09375000,10.93750000,11.04687500,39784,88.37500000
19950113,11.06250000,11.15625000,11.06250000,11.14062500,46512,89.12500000
19950116,11.14062500,11.18750000,10.96875000,11.06250000,52440,88.50000000
19950117,11.03125000,11.03125000,10.87500000,10.89062500,28944,87.12500000
19950118,10.89062500,11.06250000,10.87500000,11.04687500,32432,88.37500000
19950119,11.04687500,11.07812500,10.92187500,10.92187500,28456,87.37500000
19950120,10.90625000,10.90625000,10.68750000,10.76562500,33336,86.12500000
19950123,10.76562500,10.81250000,10.70312500,10.78125000,24480,86.25000000
19950124,10.75000000,10.75000000,10.59375000,10.59375000,18240,84.75000000
19950125,10.59375000,10.76562500,10.53125000,10.71875000,29040,85.75000000
19950126,10.71875000,10.73437500,10.54687500,10.56250000,13888,84.50000000
19950127,10.56250000,10.56250000,10.12500000,10.12500000,48496,81.00000000
19950130,10.04687500,10.04687500,9.62500000,9.68750000,106288,77.50000000
19950131,9.73437500,9.90625000,9.73437500,9.82812500,73040,78.62500000
19950201,9.84375000,10.04687500,9.84375000,10.04687500,50848,80.37500000
19950202,10.04687500,10.14062500,9.96875000,10.07812500,32208,80.62500000
19950203,10.07812500,10.60937500,10.07812500,10.48437500,80752,83.87500000
19950206,10.42187500,10.42187500,10.00000000,10.00000000,56160,80.00000000
19950207,10.00000000,10.09375000,9.96875000,10.00000000,36752,80.00000000
19950208,9.96875000,9.96875000,9.68750000,9.75000000,44912,78.00000000
19950209,9.81250000,10.12500000,9.81250000,9.98437500,33480,79.87500000
19950210,9.98437500,10.06250000,9.96875000,10.03125000,20728,80.25000000
19950213,10.03125000,10.06250000,9.98437500,10.06250000,9464,80.50000000
```

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



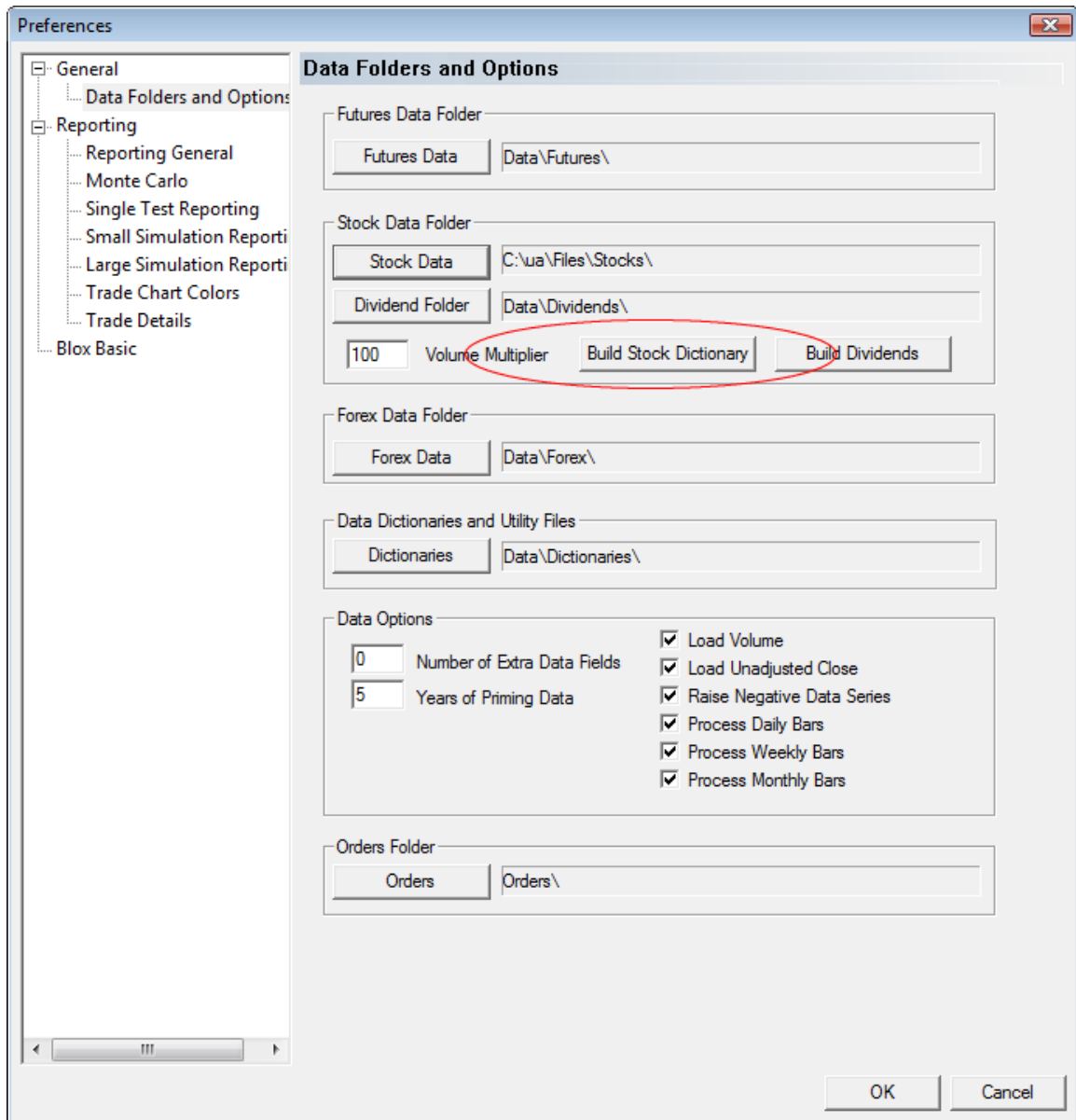
And check the Trading Blox Portfolio Editor to make sure the markets are in the portfolio as expected, and the file name and folder location are correct.



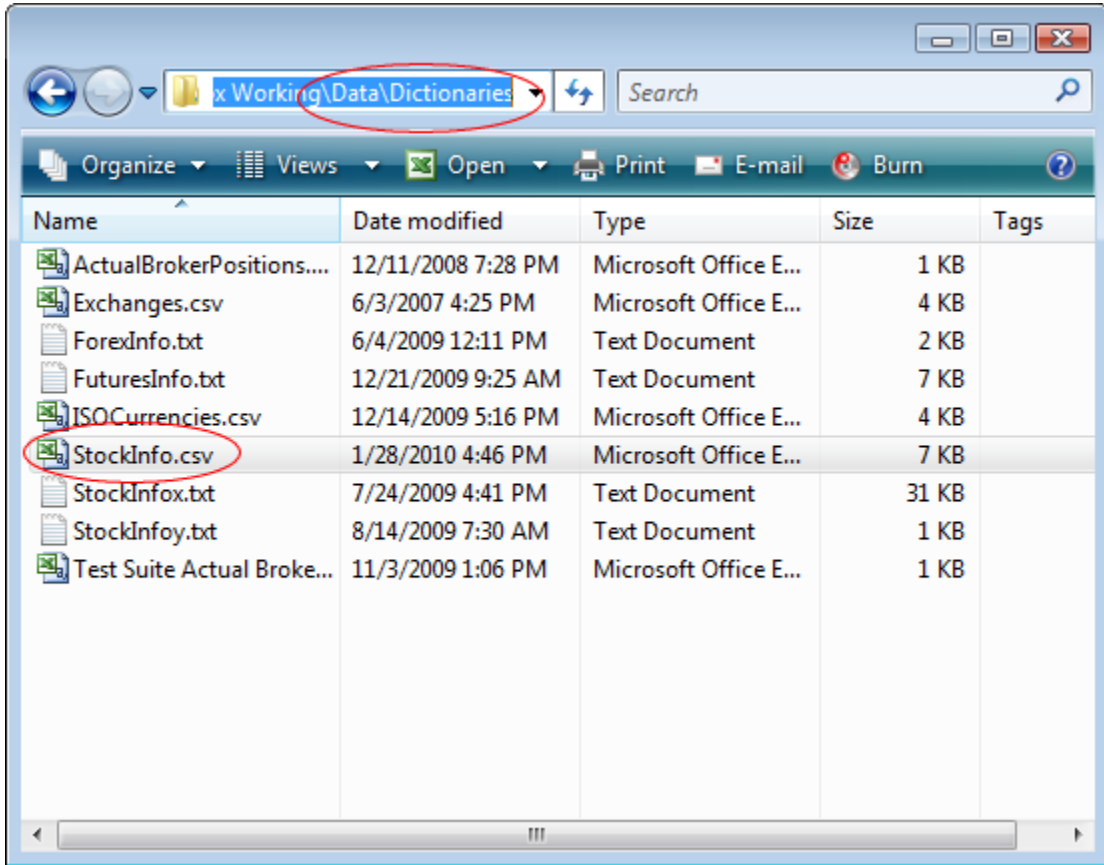
Now you can use this new Trading Blox portfolio called “ua stocks” in your testing.

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.

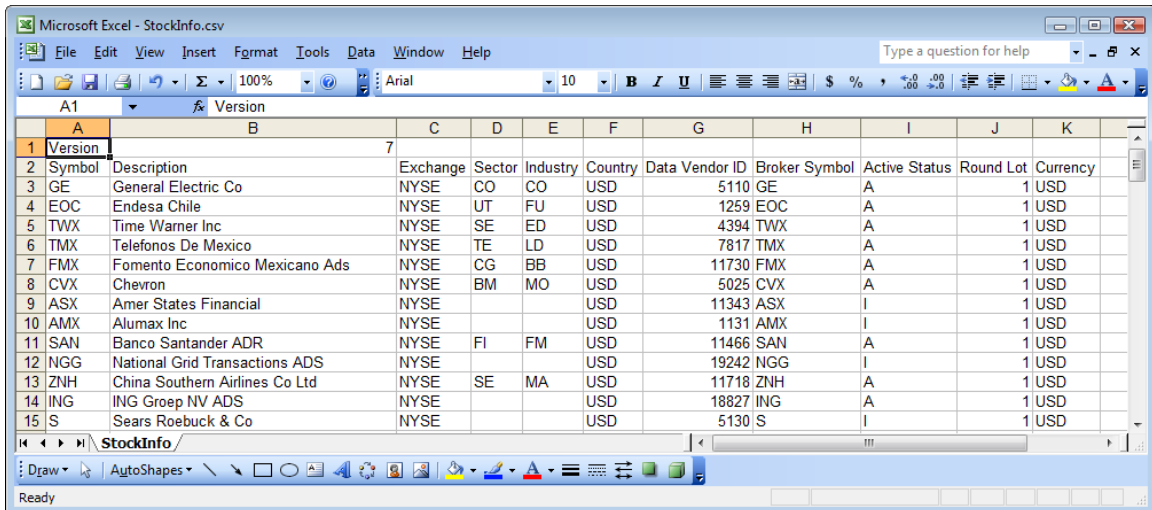
To create the optional Stock Dictionary use the Build Stock Dictionary option in Trading Blox preferences. This will create a stock dictionary for the markets you have in your stock data folder. Note that if you add new markets to the stock data folder, they will not be available in Trading Blox until 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/Dictionary folder. It is called StockInfo.csv.



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



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.

Edit Portfolio

Name: (Required)

Directory:

CSI Format File Settings | CSIM/MS Format Settings | ASCII File Names
Aggregate Files | CSI Format Dir Settings | Rounding
Optional Fields | General | Historical Adjustments
ASCII Field Layout | ASCII Misc | Ranging | Displaying Data | Back Adjusting

Include header line Include blank line (for TS2000i)
 Display decimals with maximal precision.

Handle a Holiday by

Use the CSI number for the symbol when writing stock files.
This option is very important when working with delisted stocks which are not available by default. To turn on delisted stocks go to the main UA Preferences and look under Factsheet Behavior.

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

