

Financial Price Data Instructions

<http://www.price-data.com>



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1.1 Introduction to Data

Enclosed in this package is historical price data prepared especially for Turtletrader.com students. On the CDROM is the following data:

- Historical Global Futures markets – complete history of these contracts (actual contract data)
- Sampling of US Equity Price data – data since January of 1999 on most major US Stocks (over 12,000 issues)
- Sampling of US Cash Indices data – data since January of 1999 on major US cash markets

All of this data is in ASCII format so that it can be imported into most charting programs on the market. We have listed all stocks by stock symbol and all futures price data by futures symbol. A comprehensive list of futures symbols is located in section 3.2.

We offer complete histories on US Equities and Cash markets at our website <http://www.price-data.com>. On this CDROM will also find a coupon for 10% off of a price data order from <http://www.price-data.com>. Should you have any questions regarding this data, feel free to contact us at info@grainmarketresearch.com or visit the website for assistance.

1.2 End of Day Futures Price Data

If you open the CDROM in Windows Explorer you will see that each contract symbol has its own directory. Open the directory called C and you will see each contract month that CBOT Corn is traded. The file format is as follows:

Contract name | __ | last 2 digits of the year | and month code
C_69h.txt would represent March of 1969 corn.

To Open the data in Excel:

- 1.) Start Excel
- 2.) Click File and Open
- 3.) Find your CDROM drive in the "Drives" pull down menu
- 4.) Double click on the Futures folder – a listing of all of the contracts will appear.
- 5.) Select the symbol that you would like to view
- 6.) Change your file type to text files by clicking the pull down menu "List files by type" and selecting text files.
- 7.) A listing of each month for that contract will appear – click on the file that you would like to view
- 8.) The text import wizard will appear
- 9.) The data is delimited, select delimited from the "Choose the file type that best describes your data" selection and click next
- 10.) The delimiter is the comma, make sure the "Comma" field is checked and hit click next
- 11.) The next screen is the data preview screen, you will see each column of data separated, the date format is YMD (Year, Month, Day) make sure to select that option.

Click Finish and the data will import into the rows and cells of your spreadsheet

To Open the Data in Tradestation or other Omega Research Products

1. If your data files are zipped, we recommend that you unzip these files and place them into a unique directory on your computer. For instance, unzip all of the files and place them into a directory entitled data. (C:\data)
2. Start Tradestation or your other Omega product
3. When the program opens you will be prompted to start a new workspace or open an existing workspace.
4. After opening a workspace, you may select the create a new chart window select directory from the top bar and then hit new directory on the left hand side of the window.
5. Type in the data path of the data that you wish to view, for Corn you would use d:\futures\c
6. In the next window you will see a listing of all of the text files in that directory, select the file that you would like to view and hit Plot.
7. The next window will ask you for the field order, select the top entry, date, open, high, low, close, volume and open interest.
8. The next window will ask you for the data settings, review to make sure that the settings for your contract are correct and hit ok.
9. The next window will ask you for the dates that you would like to import and the type of chart, IE daily, weekly, monthly, hit ok
10. The data will then be plotted in your workspace

2.0 End of Day Stocks and Cash Indices

To Open the data in Excel:

- 1.) Start Excel
 - 2.) Click File and Open
 - 3.) Find your CDROM drive in the "Drives" pull down menu
 - 4.) Double click on the Stocks folder – a listing of the alphabet for each symbol. You can find KO (Coke) in the "K" directory.
 - 5.) Select the symbol that you would like to view
 - 6.) Change your file type to text files by clicking the pull down menu "List files by type" and selecting text files.
 - 7.) The text import wizard will appear
 - 8.) The data is delimited, select delimited from the "Choose the file type that best describes your data" selection and click next
 - 9.) The delimiter is the comma, make sure the "Comma" field is checked and hit click next
- The next screen is the data preview screen, you will see each column of data separated, the date format is YMD (Year, Month, Day) make sure to select that option.

To Open the Data in Tradestation or other Omega Research Products

1. If your data files are zipped, we recommend that you unzip these files and place them into a unique directory on your computer. For instance, unzip all of the files and place them into a directory entitled data.
2. Start Tradestation or your other Omega product
3. When the program opens you will be prompted to start a new workspace or open an existing workspace.
4. After opening a workspace, you may select the create a new chart window select directory from the top bar and then hit new directory on the left hand side of the window.
5. Type in the data path of the data that you wish to view, for Coke you would use d:\stocks\k\
6. In the next window you will see a listing of all of the text files in that directory, select the file that you would like to view and hit Plot.
7. The next window will ask you for the field order, select the third entry, date, open, high, low, close and volume.
8. The next window will ask you for the data settings, review to make sure that the settings for your contract are correct and hit ok.
9. The next window will ask you for the dates that you would like to import and the type of chart, IE daily, weekly, monthly, hit ok
10. The data will then be plotted in your workspace

2.1 Futures Month Codes

F - January
G - February
H - March
J - April
K - May
M - June
N - July
Q - August
U - September
V - October

X - November
Z - December

3.0 Futures Symbol List

Currencies

AD	Australian Dollar
BP	British Pound
BR	Brazilian Real
CD	Canadian Dollar
DM	German Mark
DX	US Dollar Index
EC	European Currency Unit
FR	French Franc
MX	Mexican Peso
JY	Japanese Yen
SF	Swiss Franc

Energies

CL	Crude Oil
HO	Heating Oil
HU	Unleaded Gasoline
NG	Natural Gas

Financials

ED	Eurodollar
FF	30-day Interest Rate
FV	Five Year Treasury Note
MB	Municipal Bonds
TB	Three Month T-Bill
TY	Ten Year Treasury Note
US	U.S. Treasury Composite

Foods

CC	Cocoa
JO	Orange Juice Frozen
KC	Coffee
NR	Rough Rice
SB	Sugar #11

Grains

BO	Soybean Oil
C	Corn
KW	Kansas City Wheat
O	Oats
S	Soybeans
SM	Soybean Meal
W	Wheat

Metals/Fiber

CT	Cotton #2
GC	Gold
HG	High Grade Copper
LB	Lumber
PA	Palladium
PL	Platinum
SI	Silver

Meats

FC	Feeder Cattle
LC	Live Cattle
LH	Live Hogs
PB	Pork Bellies

Index-Basis Items

BAX	3-Month Can. Bankers Acc
CF	CAC-40
CR	CRB Index
DJ	Dow Jones Futures
ET	Eurotop-100 Index
GSCI	GS Comm Index
KV	Kansas City Value Line
MD	S&P 400 Mid Cap Index
ND	NASDAQ 100 Futures
NK	Nikkei 225 Stock Average
RU	Russell 2000 (day)
SP	S&P 500 Stock Index
YX	NY Stock Composite Index

International Markets

LONDON FUTURES

LBR	Barley
LKC	Coffee - Metric
LES	Euro/Swiss Franc
LFX	FTSE 100 Index
LCC	London Metric Cocoa
LFG	Long Gilt (20 Year)
LPO	Potatoes
LFL	Short Sterling (3 Month)
LSB	Sugar #5
LW	Wheat
LEC	3 Month Euro Curr Unit

Sydney Futures

AAO	All Ordinary Index
ASX	Australian 10 Year Bond
ASY	Australian 3 Year Bond

Tokyo Futures

H5	Hang Seng Index
BT	Japanese 10 Yr Govt Bond
IT	3 Month EuroYen
TTX	Tokyo Stock Price Index

Winnipeg

WO	Oats
WR	Canola Rapeseed
WW	Wheat

3.1 Equity Folder Codes Histories since 1999

Cash Indices

INDU	Dow Jones Industrials
OEX.X	S&P 100
MID.X	S&P 400 Midcap
SPX.X	S&P 500 Index
COMPX	NASDAQ Composite Index
BIX.X	S&P Banking Index
BTK.X	Biotechnology Index
CEX.X	S&P Chemical Index
CMR.X	Morgan Stanley Consumer
DRG.X	Pharmaceutical Index
GJX	Goldman Sachs Comm/Energy
GKX	Goldman Sachs Comm/Agri
GNX	Goldman Sachs Comm Index
HCX.X	S&P Health Care Index
IDX	S&P 400 MidCap Index
IUX	Russell 2000 Stock Index
IUX.X	S&P Insurance Index
IXCOX	NASDAQ Computer Index
IXF.X	NASDAQ Financial Index
IXTCX	NASDAQ Telecommunication Idx
JPN.X	Japan Index
MMX	Major Market Index
ND.X	NYSE Industrial Index
NDX.X	NASDAQ 100 Index
NYA.X	NYSE Composite Index
OEX	S&P 100 Index
RLX.X	S&P Retail Index
RUA.X	Russell 3000 Index
RUI.X	Russell 1000 Index
RUT.X	Russell 2000 Index
TOP.X	Eurotop 100 Index
TRAN	Dow Transport Index
UTIL	Dow Utilities Index
XAU.X	American Gold and Silver
XMI.X	Major Market Index
XNG.X	Natural Gas Index
XOI.X	Oil Index

Stock Symbols

All stocks in the Equity Folders are assembled by symbol name. Due to the massive amount of data provided, we cannot provide a complete symbol list. Financial websites and search engines have made looking up stocks and their symbols very easy. You can visit any major financial web page, or search engine for the companies that associate with each symbol.