S-Trader

Symbol Management

Contents

Introduction

The S-Trader is compatible with many data sources, streaming, historical or local. In this section we will show you how to best use the platform's unique symbol management capabilities to squeeze the most out of your data and the S-Trader.

The S-Trader can use:

- Streaming and historical data from all integrated providers;
- Downloaded data stored locally in a proprietary format;
- CSV, ASCII and Metastock binary data according to customizable data templates;
- Composite streaming data built out of multiple single streaming instruments;
- Composite downloaded and local data built out of multiple local or downloaded files or instruments.

The instrument panel

The instrument panel is where all your symbols and data files are managed. It is common in some form to all trading application modules, such as Quote Lists, Scripted Alerts, Loop Systems, Portfolio Systems, RRGs. This is where you will manage all server-based and custom symbol lists for all data sources and providers.

The panel has four tabs: Live Data, Local Data, Downloaded Data and Local Composite Data. Each serve a purpose depending on the type of data you want to access.
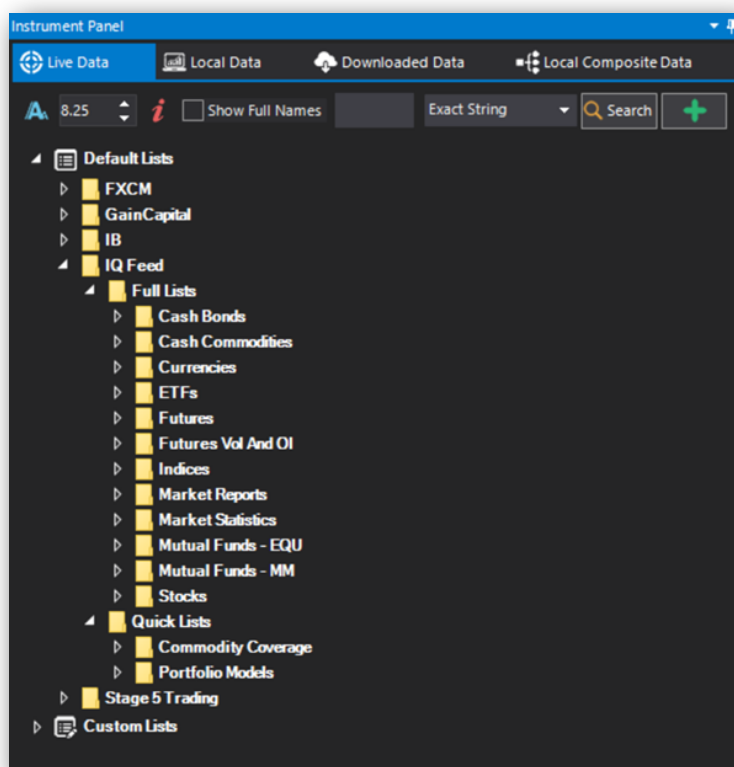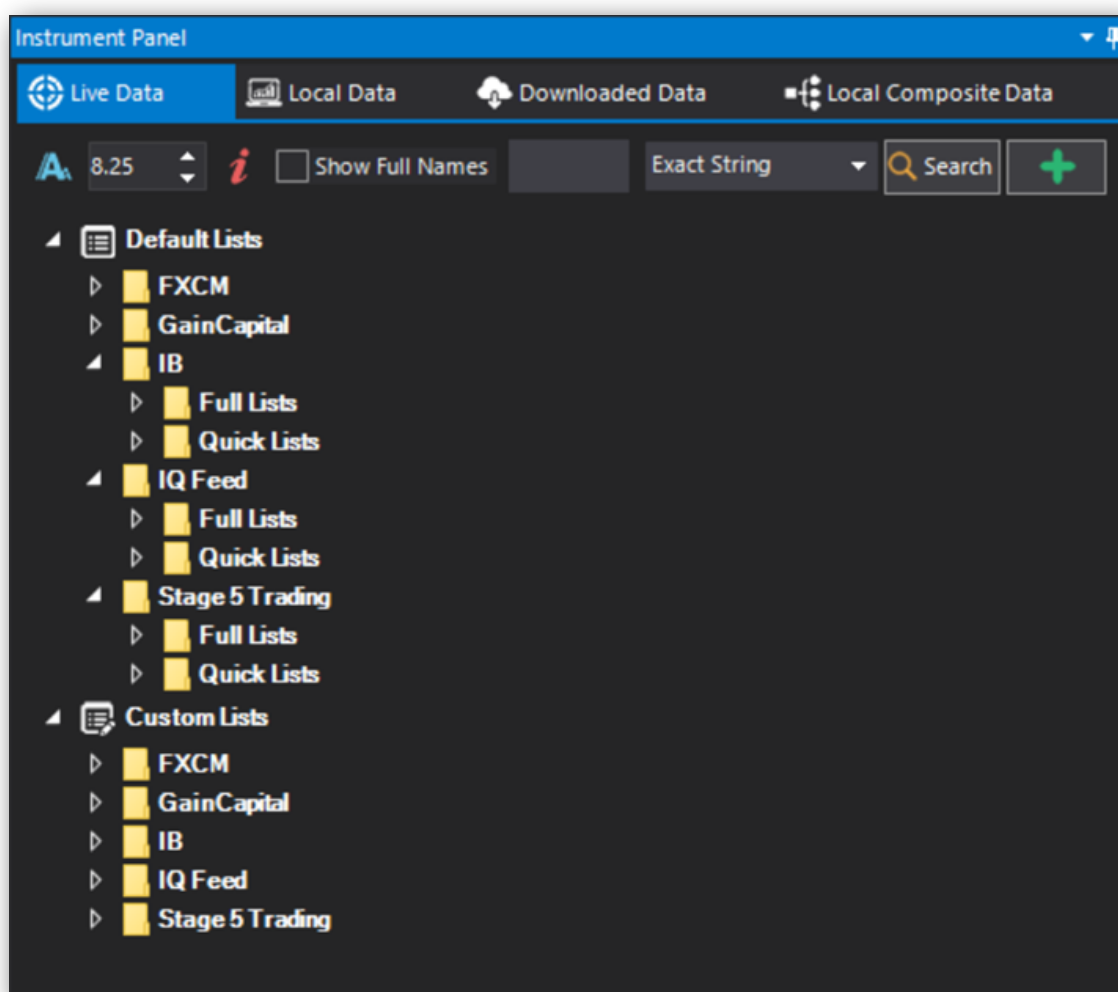

To save valuable pixel space, the instrument panel can be hidden when it is not needed for immediate use.
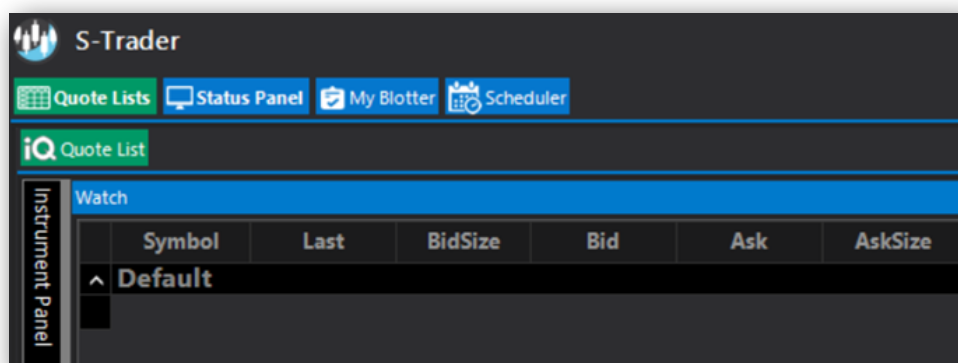
Live data

Inside the Live Data tab you will find the symbol trees containing the symbols usable under the data feeds you have entitlements for.
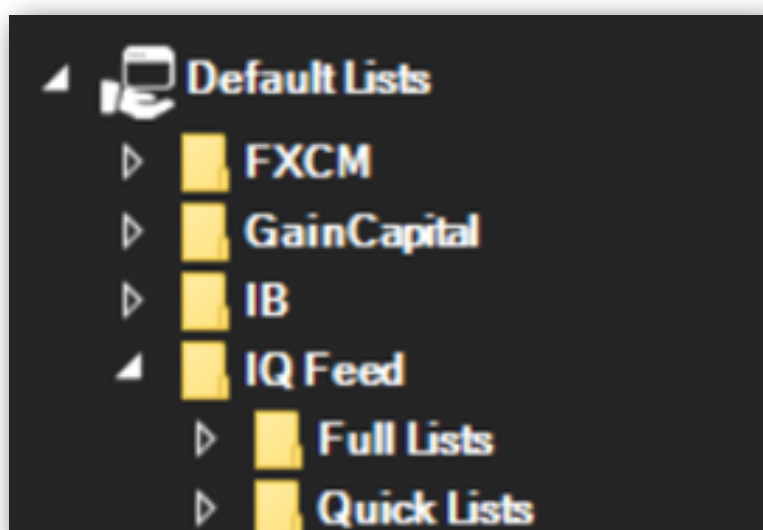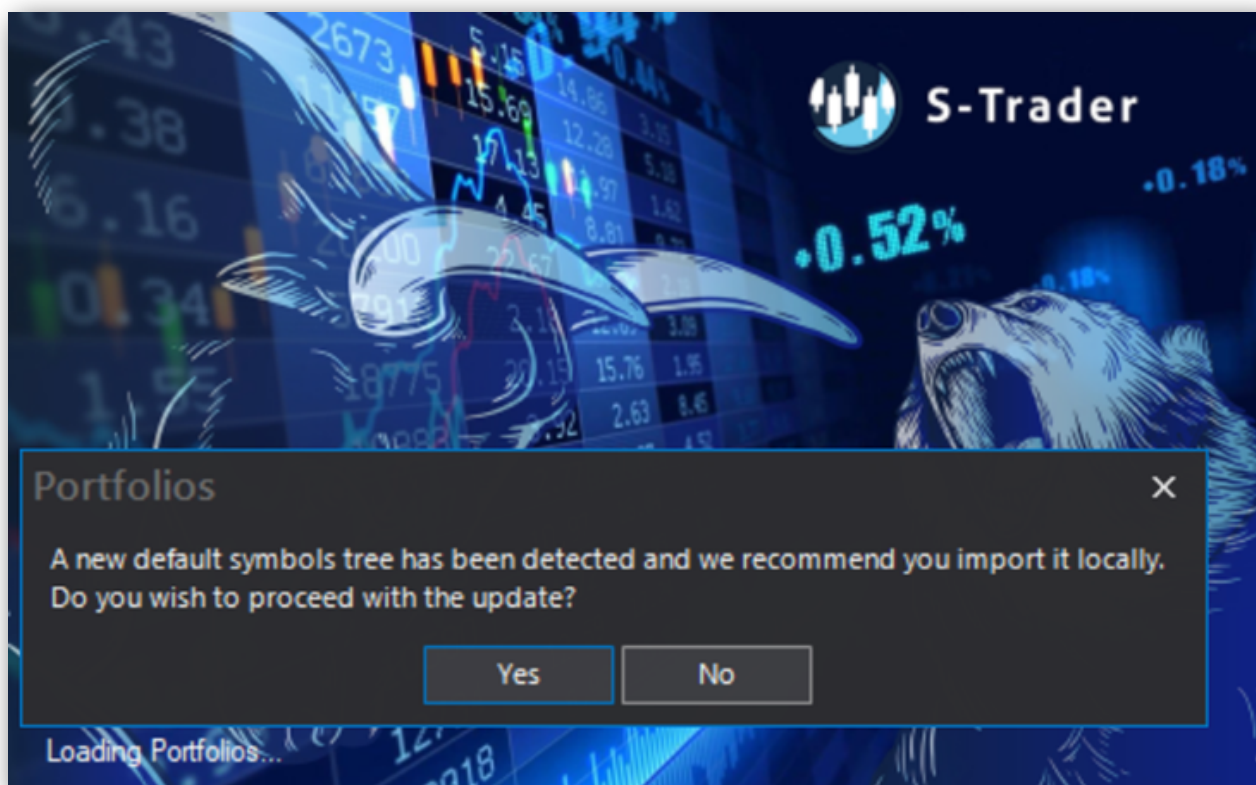
Server-based symbol trees

Server-based symbol trees will be found under the section Default Lists. Each live data provider your edition has entitlements to use will have its own folder. There currently are 8 live data providers and more may be added in the future:

- IQ Feed
- BarChart
- E-Signal
- Interactive Brokers
- Gain Capital
- Stage 5 Trading
- Rithmic
- FXCM

For each data provider available you will find:

- Full instrument lists, containing all available symbols grouped per asset class, exchange or trading venue;

- Quick instrument lists, containing the symbols of the most popular instruments traded on the most popular exchanges.

IMPORTANT: Server-based symbol trees are periodically updated. **During each login the S-Trader verifies the available lists and notifies you of changes. Updates are not mandatory but are recommended.**

Local-based symbol trees

Your own local-based symbol trees will be found under the section Custom Lists. Custom lists can be created via right-click context menu right in the instrument panel. Alternatively, they can be created by using the XL-to-XML symbol utility available in the Data Management section in the top navigation menu.
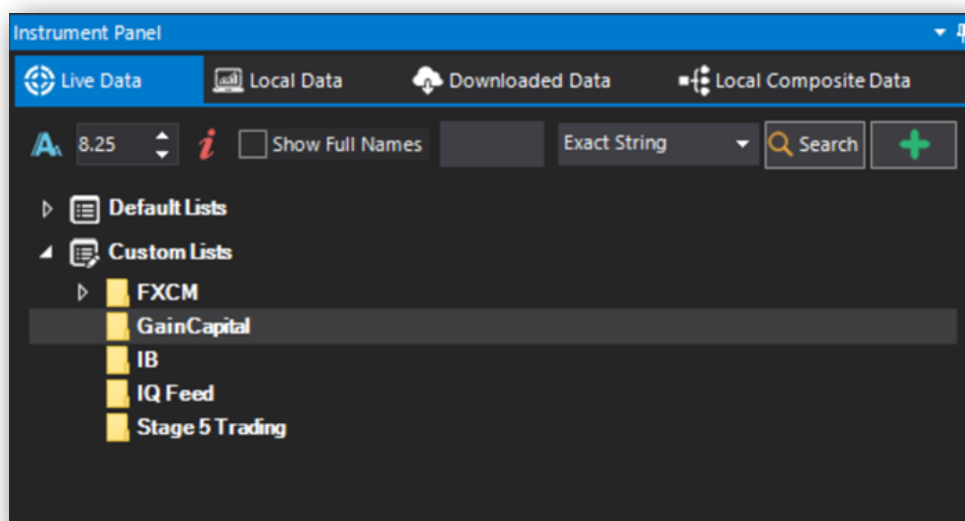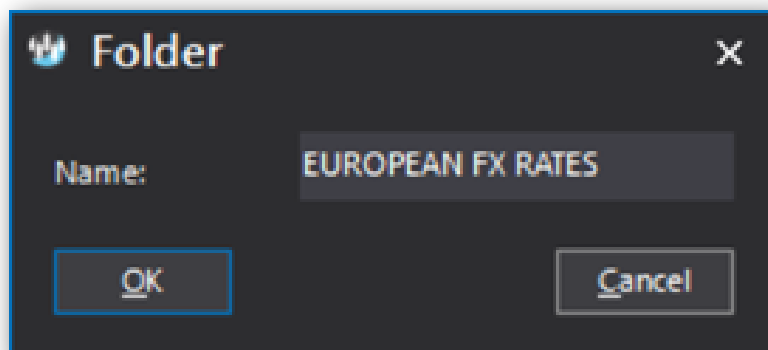

Custom symbol lists via context menu

We will illustrate the creation of symbol lists for European FX rates for data provider FXCM using the right click context menu.

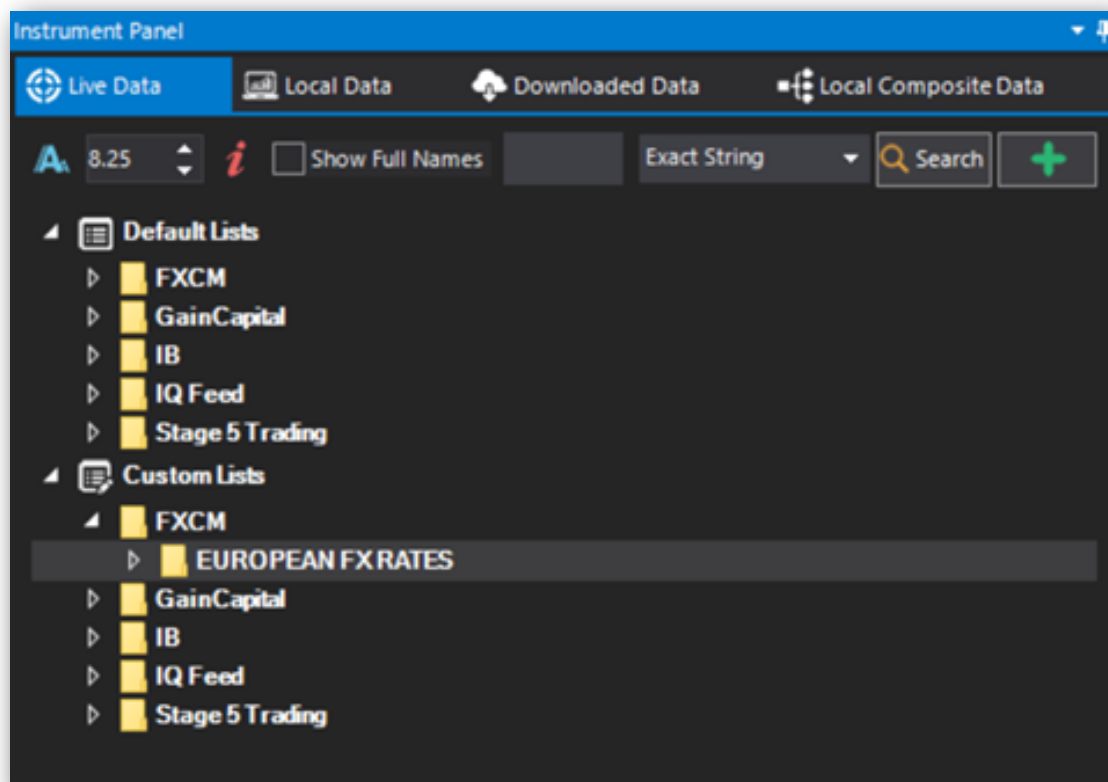**Step 1: Add a new folder inside the FXCM sub-folder**
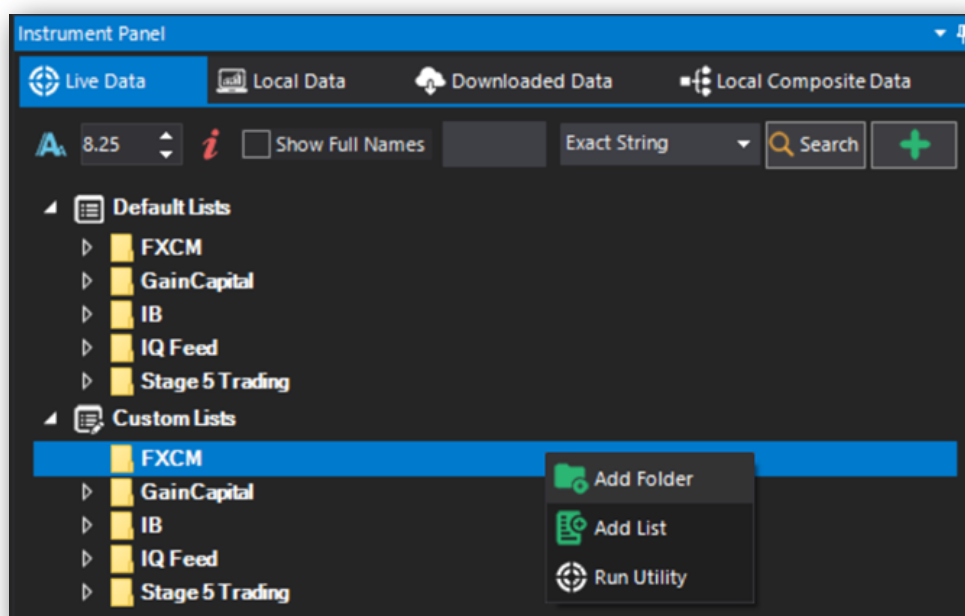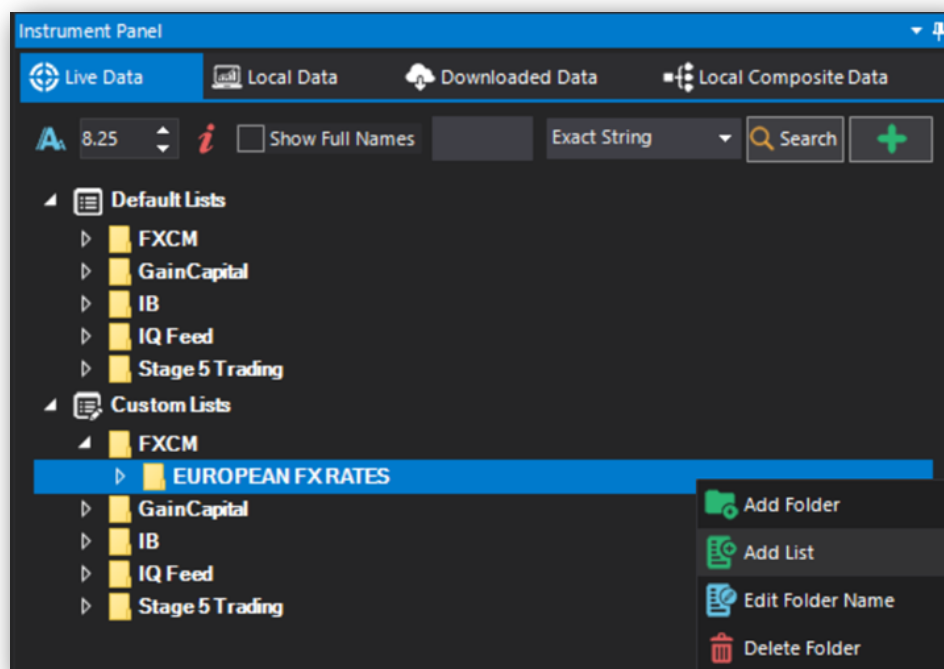
Step 2: Name the new folder

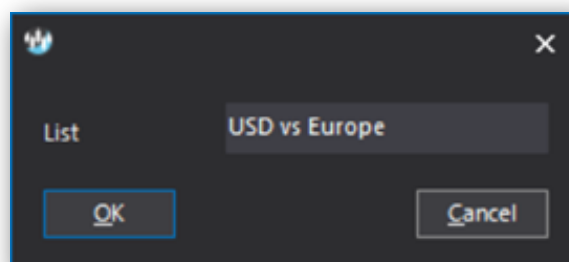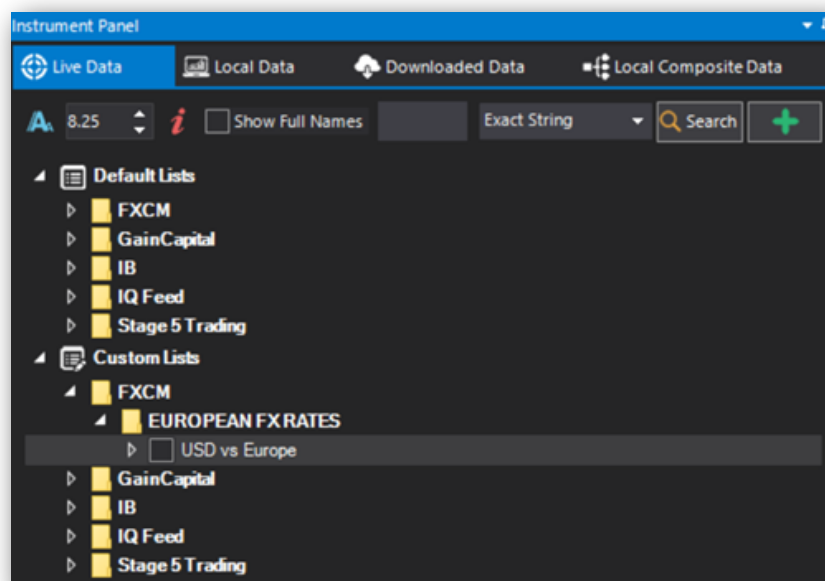Upon Pressing "OK" the new **EUROPEAN FX RATES** folder is created inside the **FXCM** Folder.

Step 3: Add a new symbol list inside the new folder
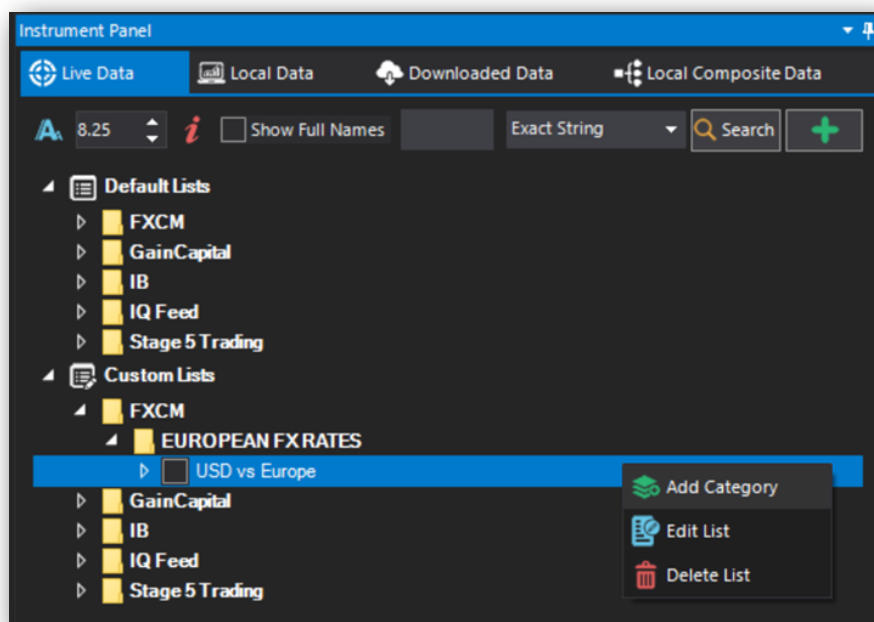

Step 4: Name the new symbol list

Upon Pressing "OK" the new **USD v Europe** list is created inside the **EUROPEAN FX RATES** folder.
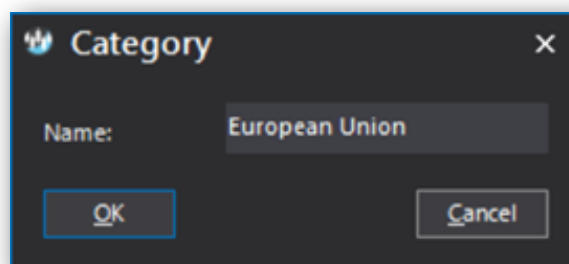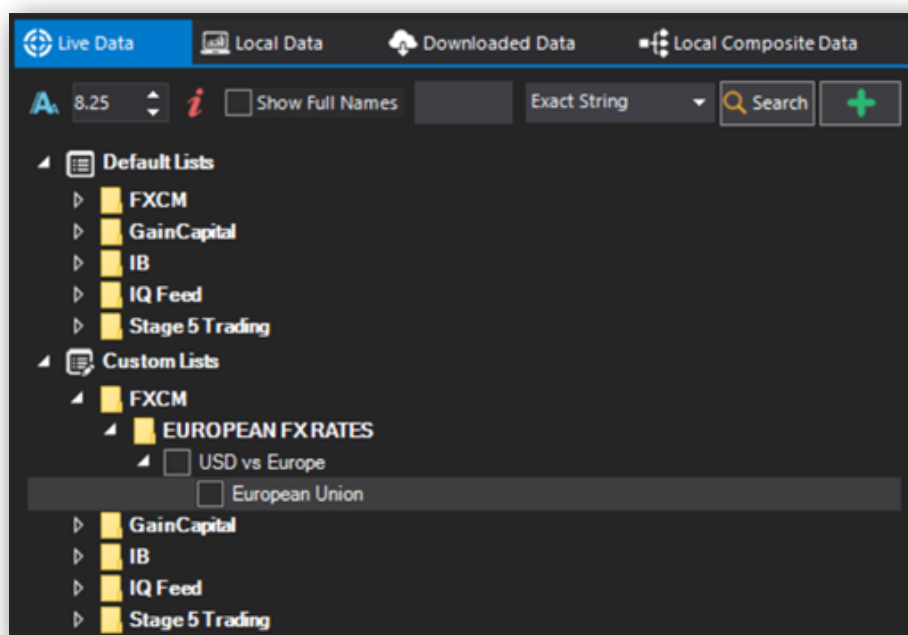
Step 5: Add a new category to the symbol list

Step 6: Name the new category
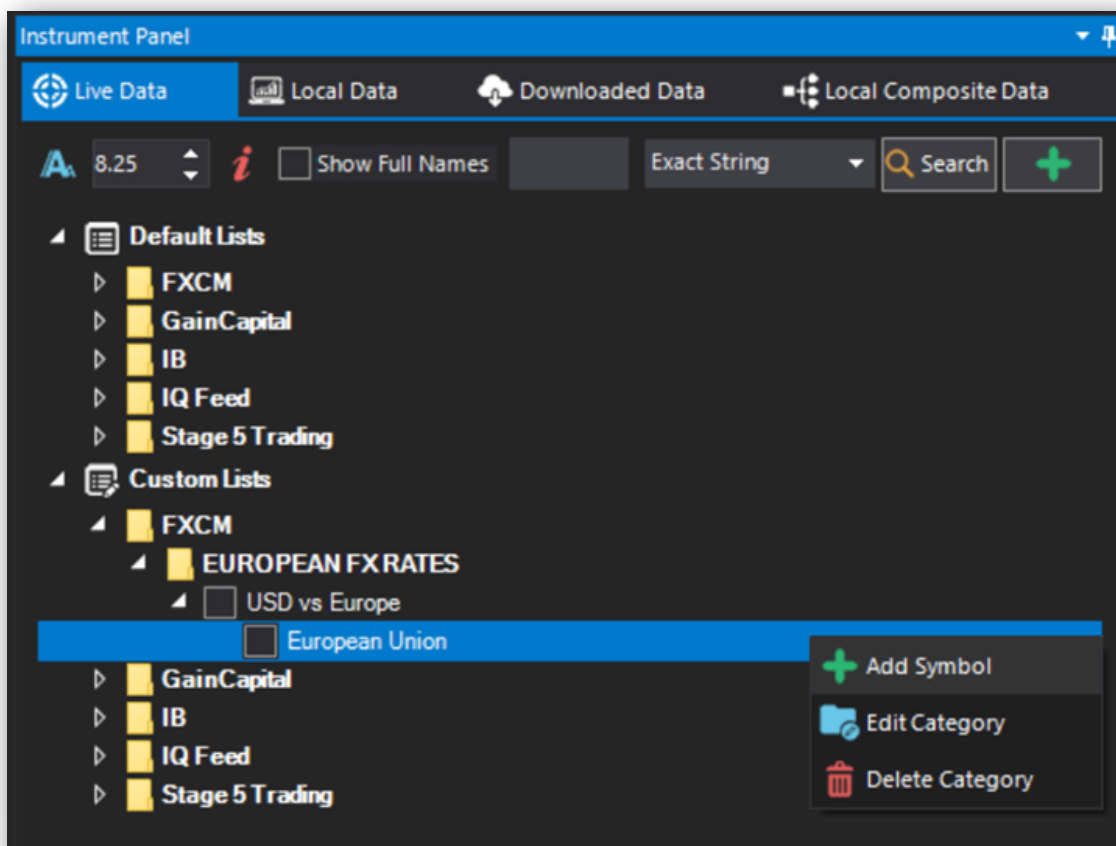

Upon pressing "OK" the new category **European Union** is created inside the **USD v Europe** list.
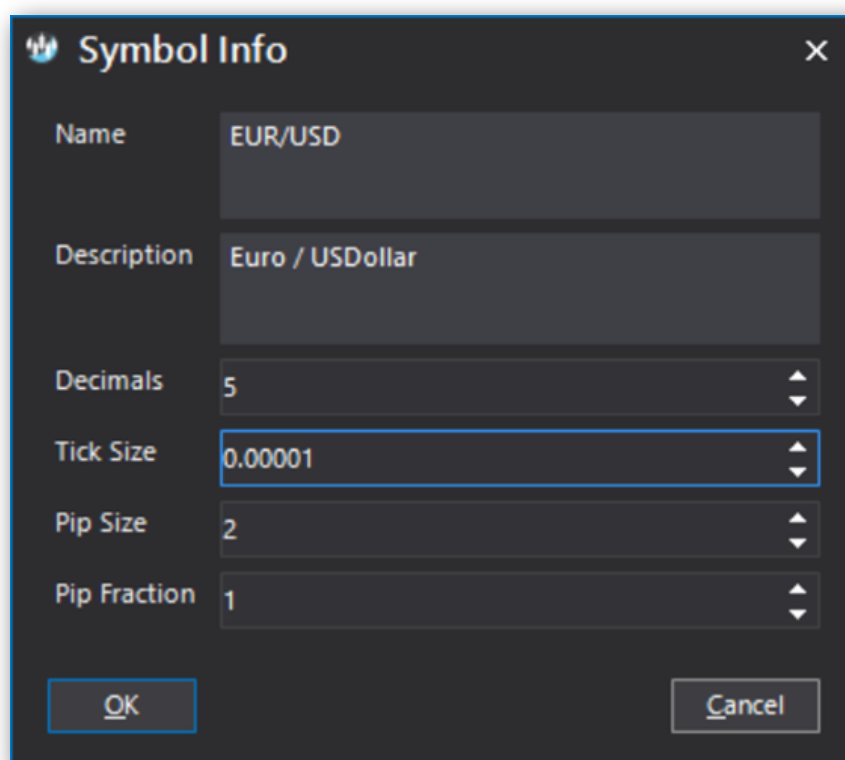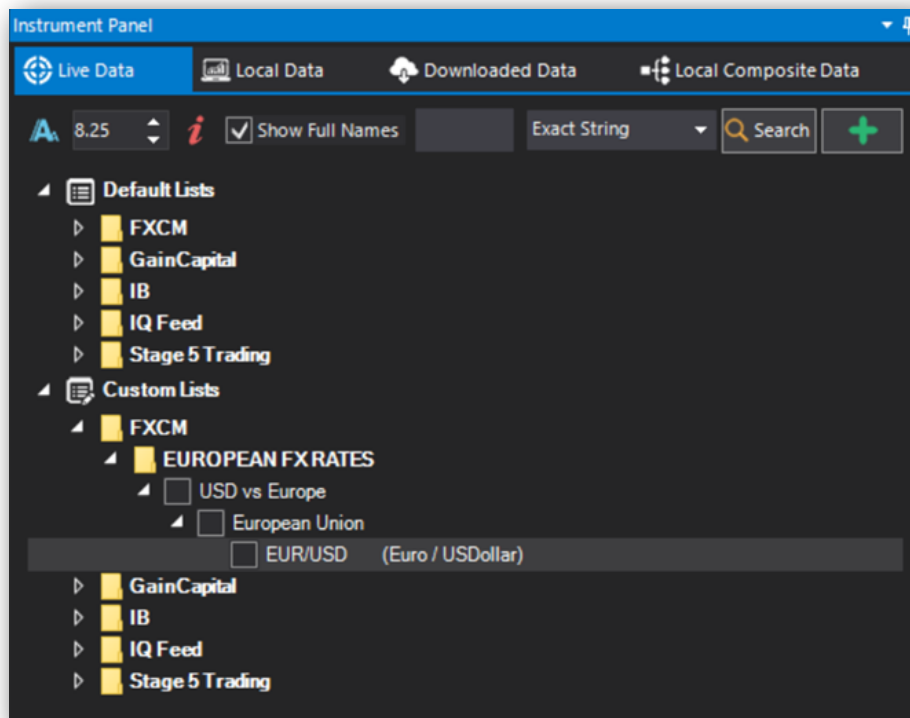
Step 7: Add a new symbol to the symbol list

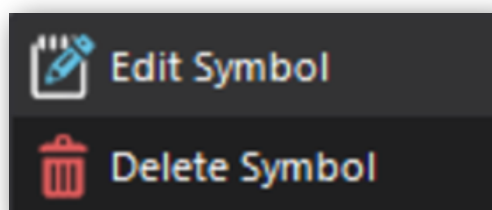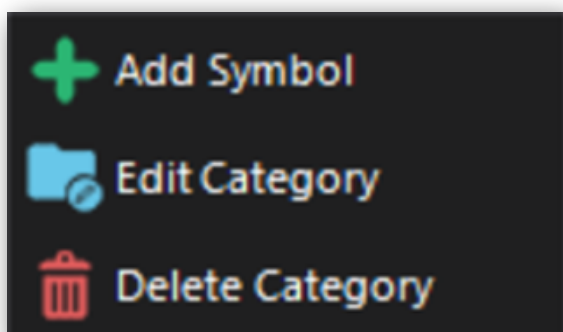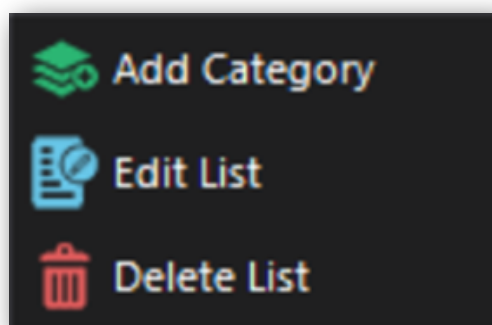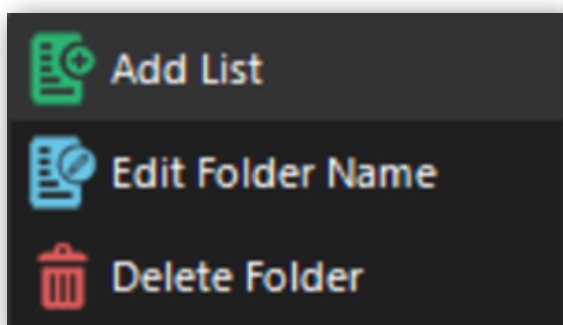**Step 8: Fill out the new symbol details**

Upon pressing "OK" the new symbol will be created inside the **European Union** category.

Folders, Lists, Categories and Symbols pertaining to local–based symbol trees can subsequently be managed through context menus:
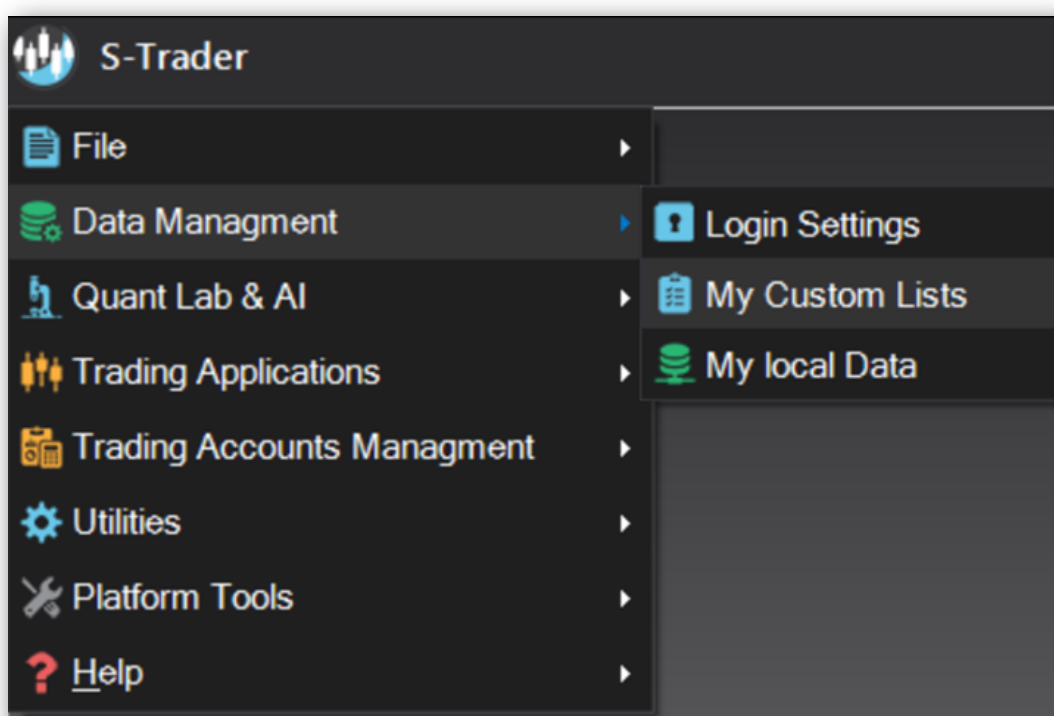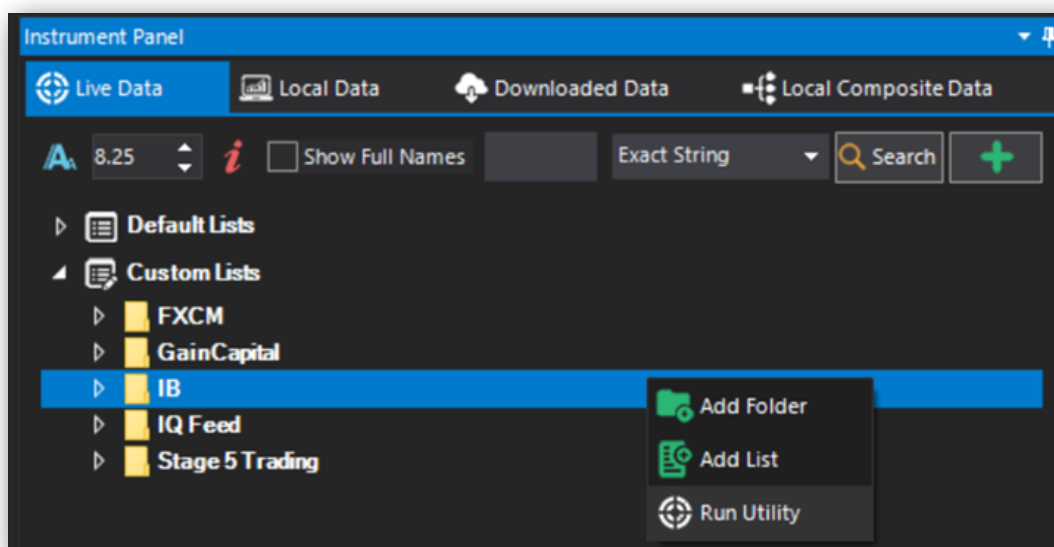
## Custom symbol lists via XL to XML utility

If you have to maintain large lists of custom symbols, you are better off maintaining them in Microsoft XL files and then convert them to Custom symbol lists using S-Trader's XL to XML utility.

Accessing the XL to XML utility can be done by right click context menu in the instrument panel and also from the top navigation menu.

This will open the dialog for the XL to XML symbol file utility:
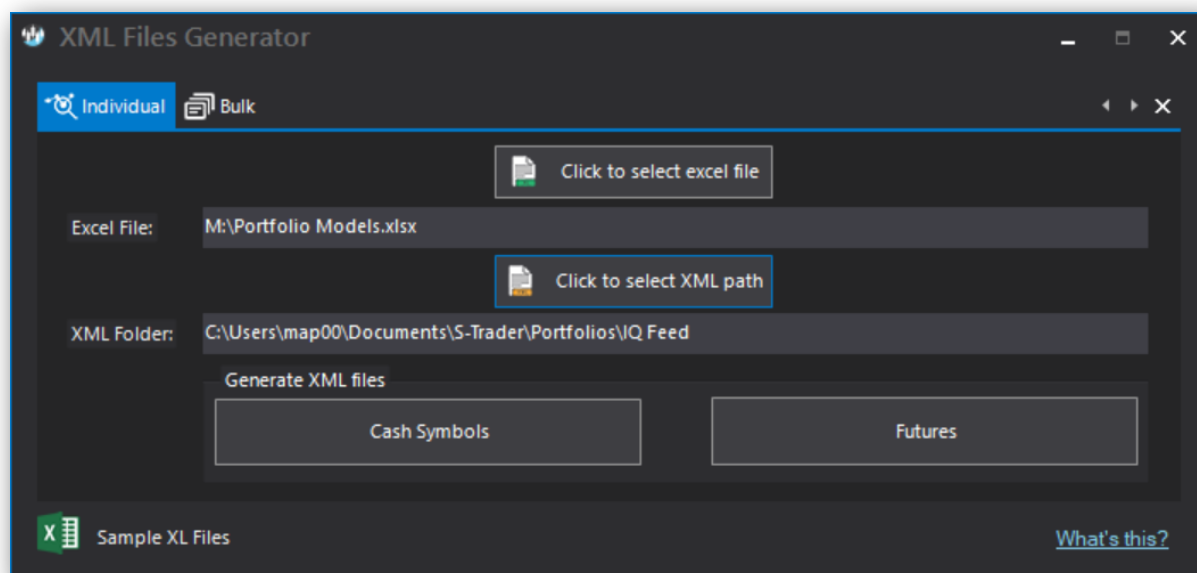
Cash symbols / instruments

If your instruments do not have an expiry date or you want to manually create just certain futures expiration symbols, you will have to use the Cash Instrument XL file template:

- Each XL file Tab will become a folder;
- Each name on Column A will become a list. You will put a name here where each new list will begin;
- Each name on Column B will become a category within a list. You will put a name here where each new category will begin;
- Each component in Columns C, D, E, F, G and H will become the symbol, the instrument name, the decimal structure of the quote and the minimum tick increment.

|	A	B	C	D	E	F	G	H
1	A1. Global Asset Classes	Global Equities	DGT	SPDR | Global Dow ETF	4	2	2	0.001
2			SPY	SPDR | US S&P 500 ETF	4	2	2	0.001
3			ITOT	iShares | Core S&P US Total Market ETF	4	2	2	0.001
4			C.XIC	iShares | Core S&P/TSX Capped Composite ETF	4	2	2	0.001
5		Global Fixed Income	AGG	iShares | Core Total US Bond Market ETF	4	2	2	0.001
6			C.XBB	iShares | Canadian (DEX) Universe Bond Index ETF (CAD)	4	2	2	0.001
7			EMB	iShares | JP Morgan USD Emerging Markets Bond ETF	4	2	2	0.001
8			EMLC	VanEck Vectors | JP Morgan LC Emerging Markets Bond ETF	4	2	2	0.001
9		Global Commodities	DBC	DB | Commodity Index Tracking Fund	4	2	2	0.001
10			GLTR	ETFS | Physical Precious Metals Basket	4	2	2	0.001
11			GLD	SPDR | Gold Bullion ETF	4	2	2	0.001
12		Global FX	UUP	DB | USDollar Index Bullish ETF	4	2	2	0.001
13			USDU	WisdomTree | Bloomberg U.S. Dollar Bullish Fund	4	2	2	0.001
14	B1. Equities - Global Regions	All Regions	DGT	SPDR | Global Dow ETF	4	2	2	0.001
15			ACWI	iShares | MSCI All Country World Index ETF	4	2	2	0.001
16		All Regions ex-US	GWL	SPDR | Dow Global ex-US ETF	4	2	2	0.001

Futures symbols / instruments

Futures symbols are different because they involve active continuation contracts as well as individual contracts with a known expiration date. The Futures Instrument XL file template must be used in those cases:

- Each XL file Tab will become a folder;
- Columns A through L will be checks / unchecks for the expiration months, based on each contract specification;
- Columns M, N, O will be the contract symbol, the contract name and the exchange listed;
- Column P will derive from columns A through L to be parsed during the XML symbol file creation. Copy / Paste the XL formula on any new row and the contract months will automatically populate;
- Columns Q and R will give the structure for the continuation contract;
- Columns S and T will give the structure for the single digit year contracts;
- Columns U and V will give the structure for the double digit year contracts;
- Columns W, X, Y and Z will be the pip structure of the quote and the minimum price increment.

S-Trader

Live Data custom lists and folders are saved in – and for that matter can be copied to - the Documents/S-Trader folder:
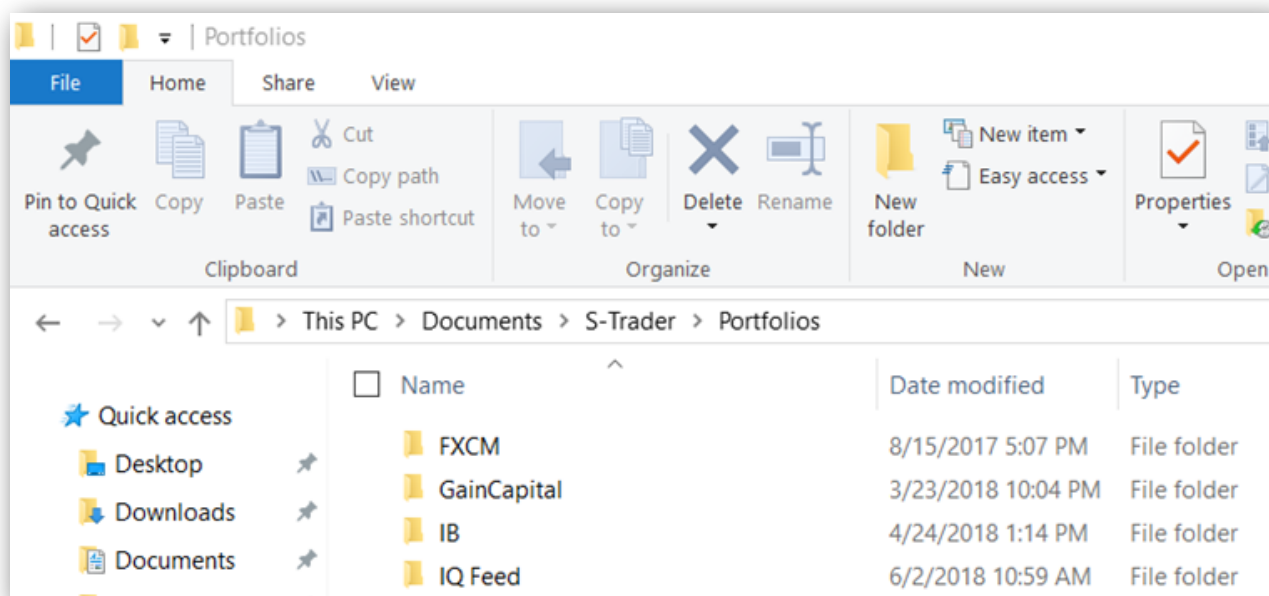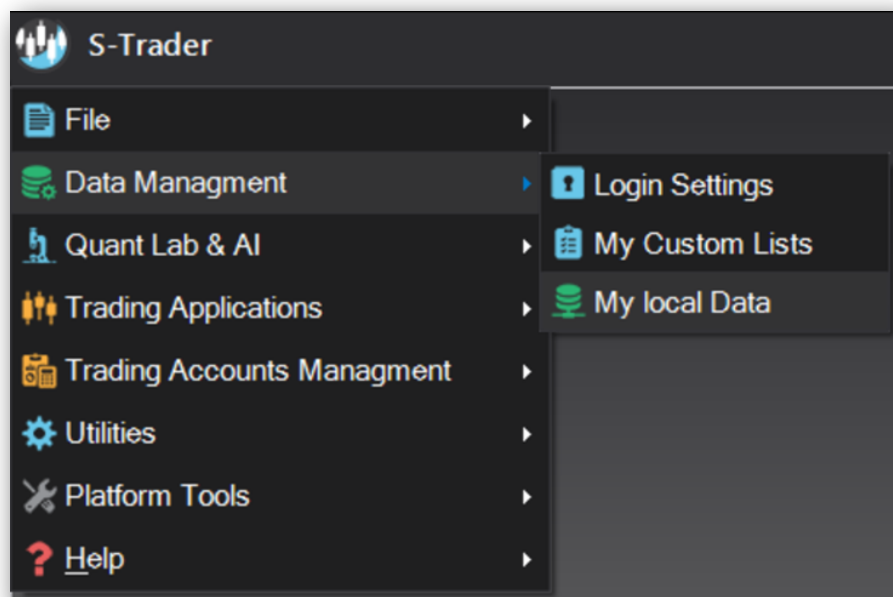
Local data

Inside the **Local Data tab** you will find the symbol trees with the ASCII, CSV or Metastock data files you will have previously pegged to the S-Trader.
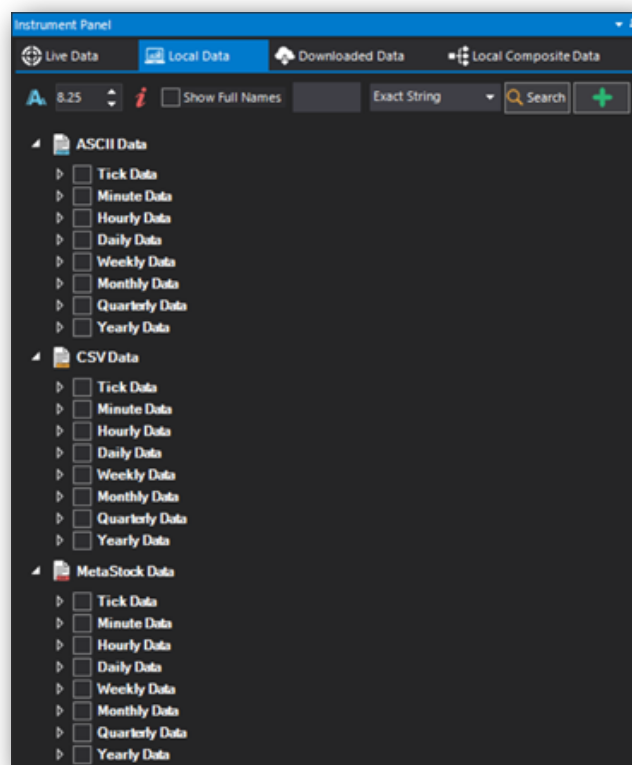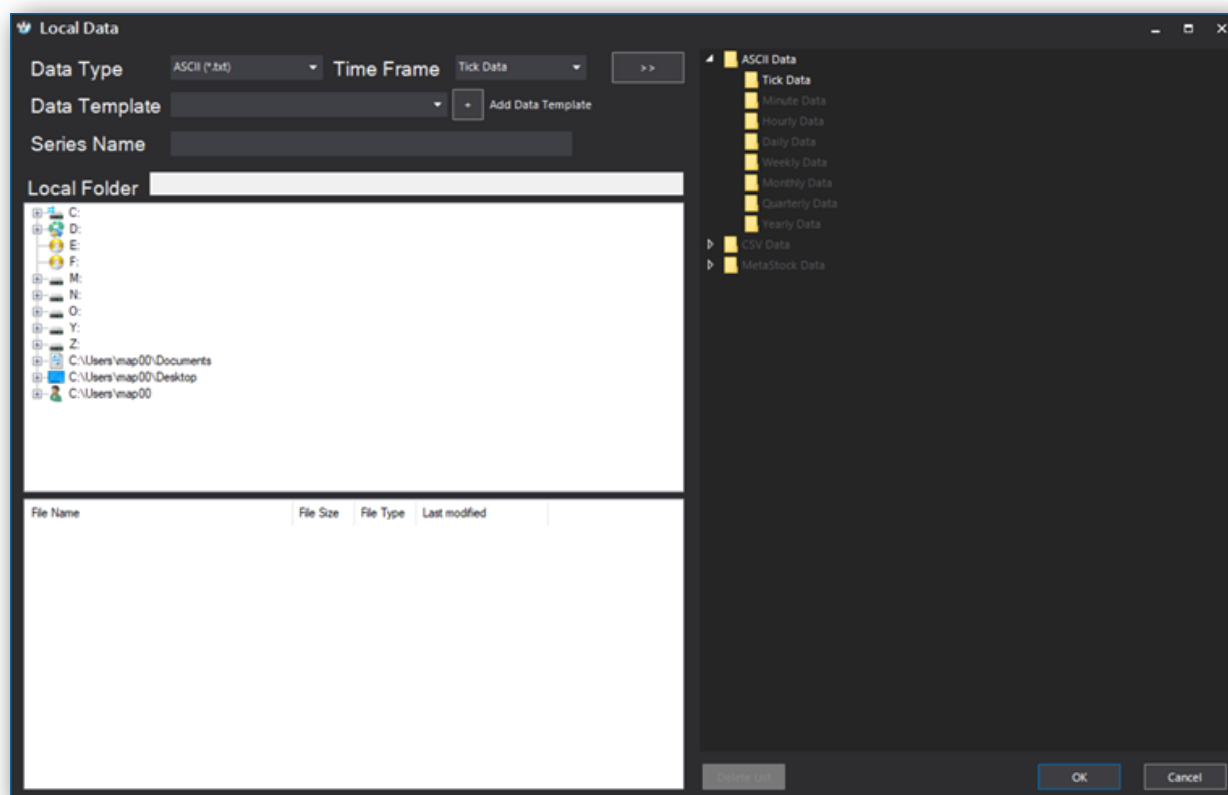

You can run the local data utility from the right click context menu or from the top menu:
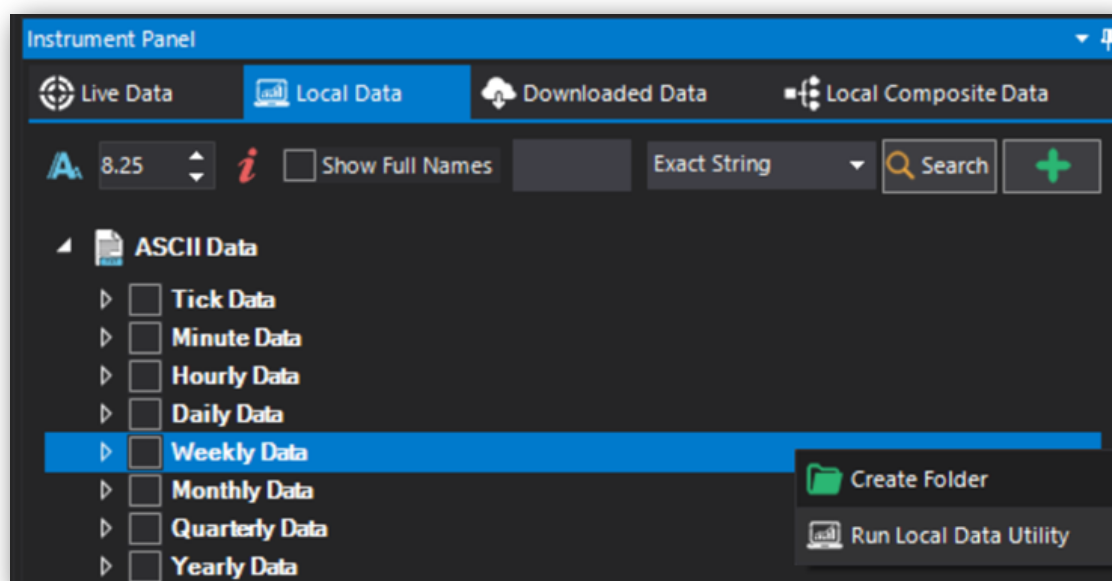
This will open up the local data dialog:

With this utility you can peg data files to be used inside the S-Trader using existing or custom-defined data templates:
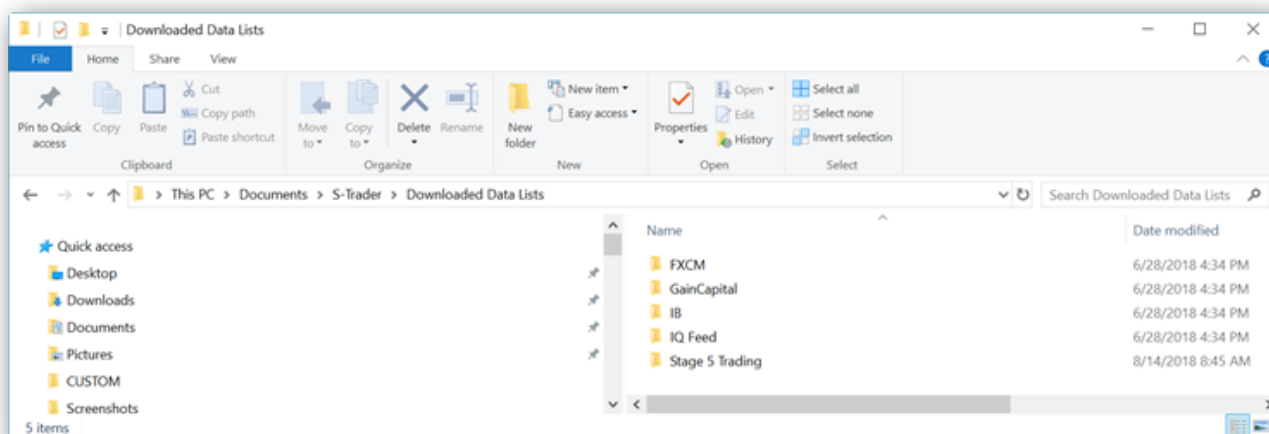
Downloaded data

For each available live data provider your edition has entitlements for, you can chose to download and store historical data locally in a low footprint proprietary data file format. This optimizes the amount of resources you need for data downloading purposes as data downloaded once can be reused as many times as you wish to run all your charts and tests.
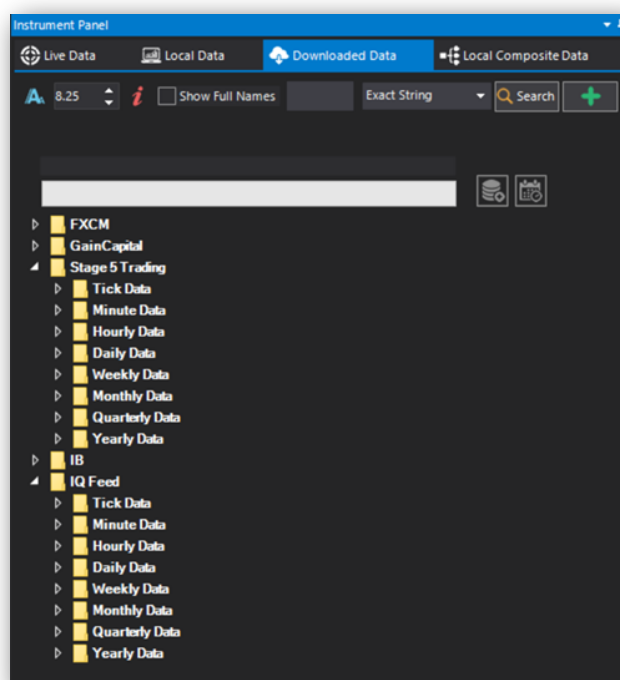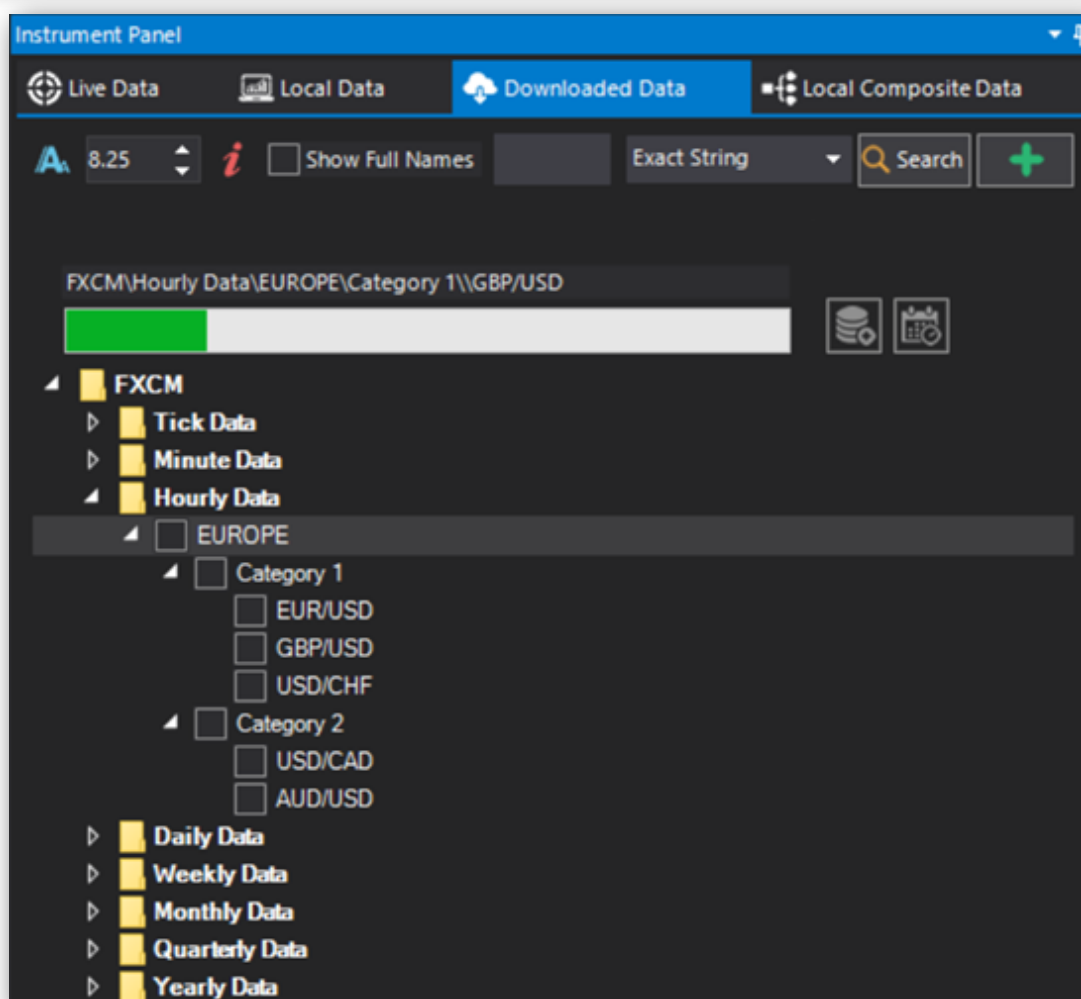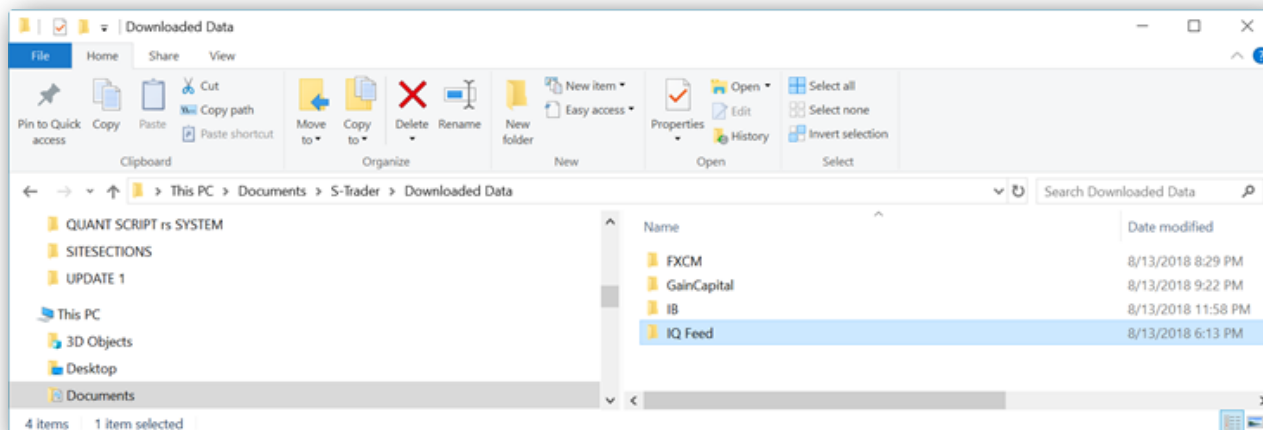

Folder, list, category and symbol creation under downloaded data are done the exact same way as under Live Data. The only difference is that the structure is saved in a different folder:

The Downloaded data files themselves are saved in a different folder yet:

Composite symbols

Live composite symbols

You can build composite symbols out of any live symbols or out of any local and downloaded data files. You cannot combine live with local or downloaded data to build composite instruments though. You can, however, combine local with downloaded data files to build composites.

For live data, just do any mathematical operation you want with any symbols you want while putting the symbols in square brackets:
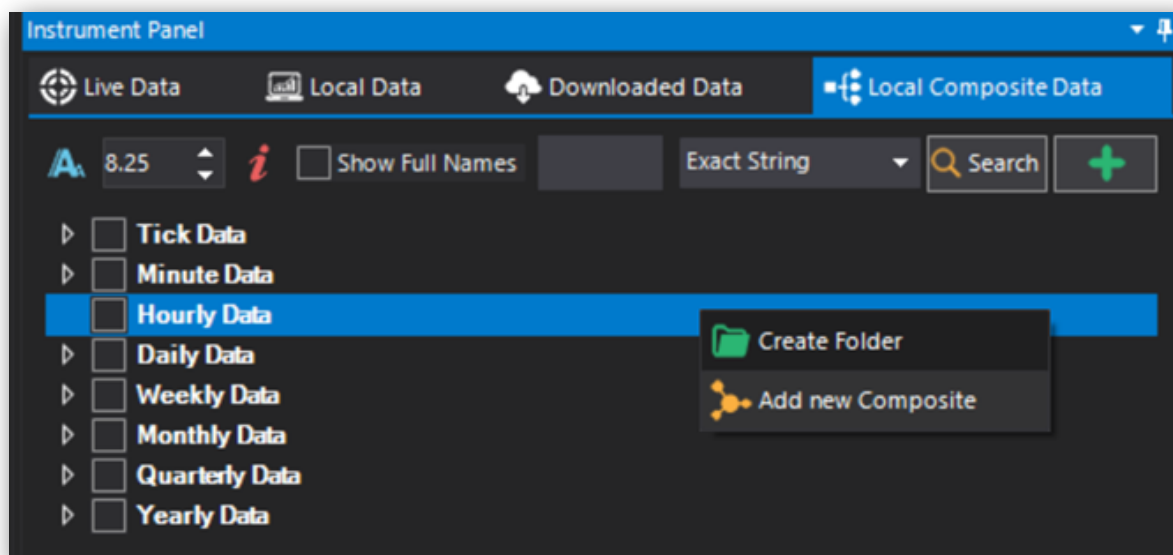
[GWPH]/[XLV] returns a composite obtained by dividing the value of GWPH to the value of XLV.

Local composite data

Creation of local composite data instruments is done via a special dialog:

The same syntax involving symbols in square brackets applies, but the usable symbols' path must first be identified: