

# **Futures Downloader V3.0**

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User manual

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## Welcome

FuturesDownloader provides a collection of long-term continuous price histories for more than 300 of the most popular US and international futures contracts. Coverage includes precious metals, currencies, indexes, interest rates, bonds, energy commodities, agricultural commodities. The data is updated on a daily base and includes full historical data going back an average of 30 years per contract.

All the data is available in individual contract and in continuous contract form. Several roll choices are supported of the continuous contract creation:

- On the last trading day of the expiring contract
- On the first day of the contract delivery month or on the contract end date
- On the first day that the back contract has a higher open interest than the front contract.

Moreover, the continuous contracts are available in price (gap) adjusted form or unadjusted form.

The data can be stored in form of ASCII files and in MetaStock format. Moreover, it is possible to download the data in an Excel workbook without doing copy & paste of the data records.

Updating is as easy as clicking the "Update" command!

FuturesDownloader also allows you to schedule your downloads. Specify a start time and the Futures you want to download and FuturesDownloader will download the data automatically. So you can easily automate your analysis tasks.

## Getting Started

Please read the following chapters to get a general idea how FuturesDownloader works.

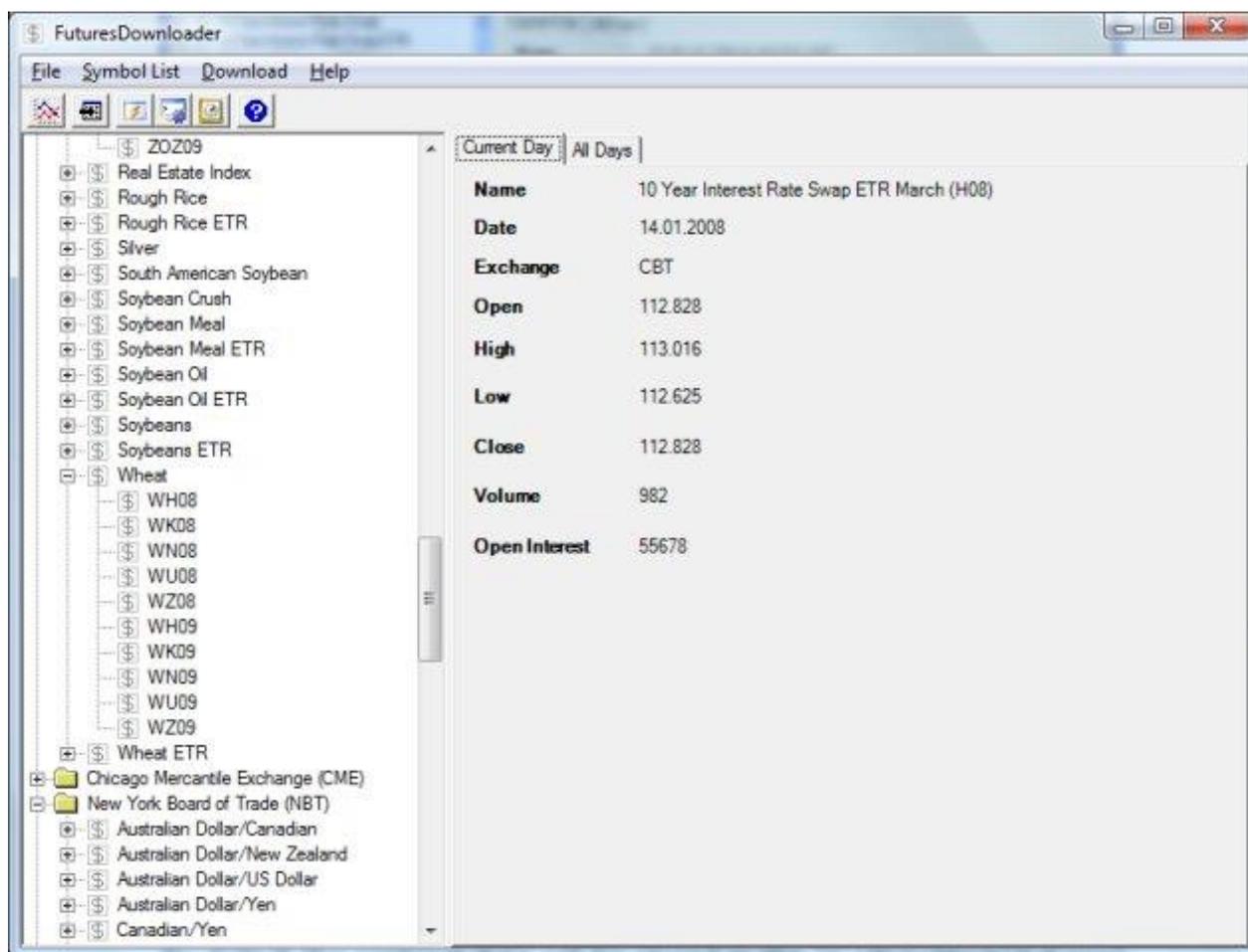
### Login



("Login dialog")

When you start the program the first time, you have to click on the "Request demo key" button. You will receive a user name/password immediately.

### Main Window



(Main window of FuturesDownloader)

On the left side all futures of a symbol list are displayed. You can select a symbol list that should be displayed in the main window in the "Symbol List->Display" menu. If you click on a contract, actual price information will be downloaded and displayed. Moreover, you can display historical price information by clicking on the "All Days" tab. It is essential that you have downloaded historical data before. Else no data will be displayed when you click on the "All Days" tab.

By default the contract data will be stored in the "C:\MetaStock\Futures" and/or "C:\Ascii\Futures" directory. You can define a separate data for each symbol list by clicking on "Symbol List->Edit" menu.

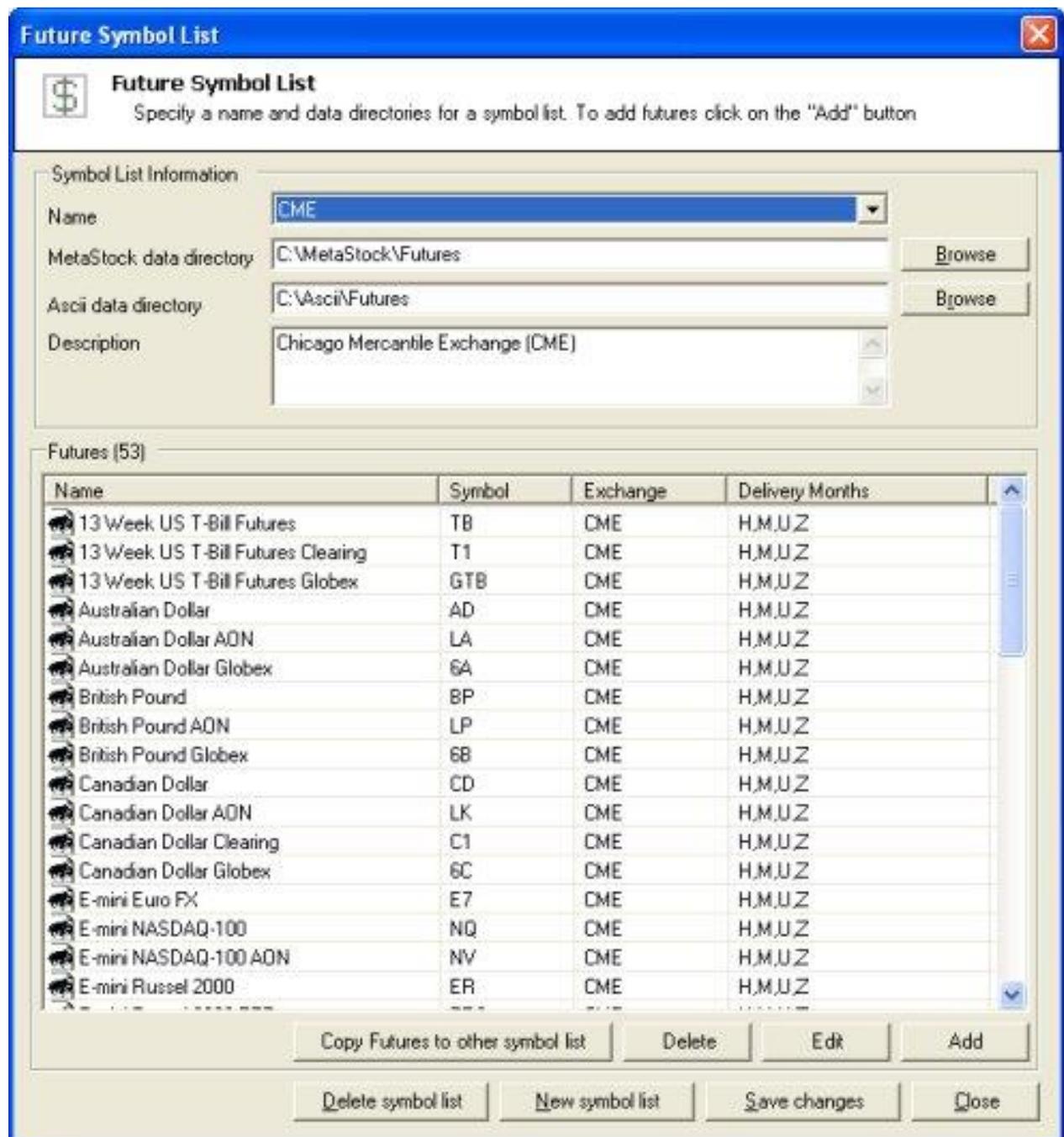
### **What is a symbol list?**

A symbol lists contains information about the Futures (symbol, delivery months, etc.). Furthermore, information like MetaStock data path or Ascii data path is also stored in the list. You are free to define as many symbol lists as you want. There is also no limit about the number of Futures that can be stored in a symbol list.

By default FuturesDownloader will be installed with following symbol lists: CBOT, CME, COMEX, NYBOT, NYMEX and WCE. These lists contain all the Futures that are listed on their corresponding exchanges.

## Symbol List Edit Dialog

In the "Symbol List->Edit" dialog you can create a new symbol list, add Futures to a symbol list, specify data paths etc.



("Edit Symbol List" dialog)

Click on "New symbol list" to create a new symbol list. Following dialog will appear:

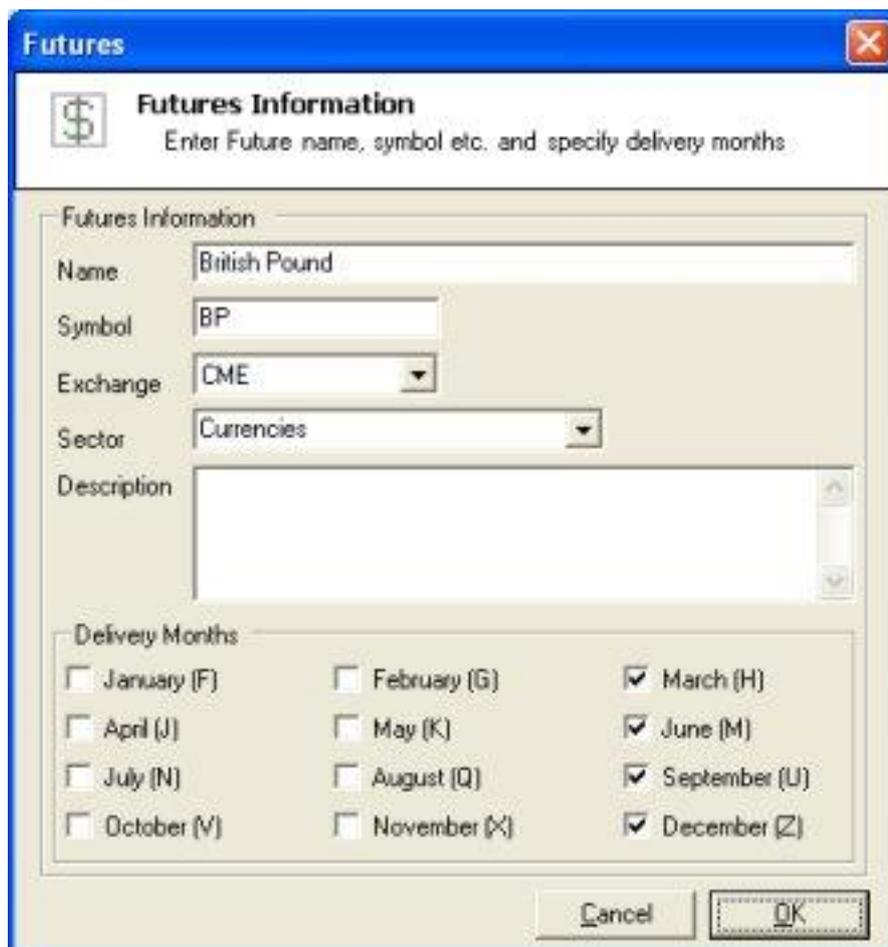


("Symbol List Name" dialog)

Enter a name and click on the "OK" button. Afterwards, the name that you have entered will appear in "Name" text box.

Additionally, you also have to enter a directory where the store the Ascii and MetaStock files. Optionally, you can enter a description of the symbol list.

To add Futures click on the "Add" button. Following dialog will appear:



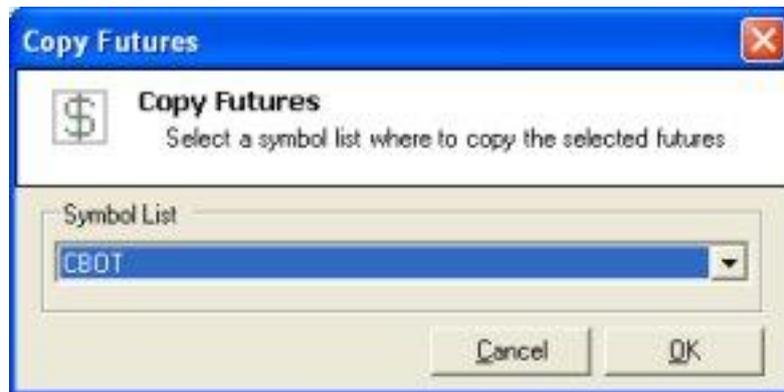
("Futures Information" dialog)

In the first three fields you have to enter a name, symbol and the exchange where the Future is listed. Optionally, you can enter a sector

and a description. The description that will be entered in this text box will be displayed in the main window if you click on a Future name. Finally, you have to define the delivery months.

### **Copy Futures to other symbol list**

Click on the "Copy Futures to other symbol list" button to copy the selected Futures to another symbol list.

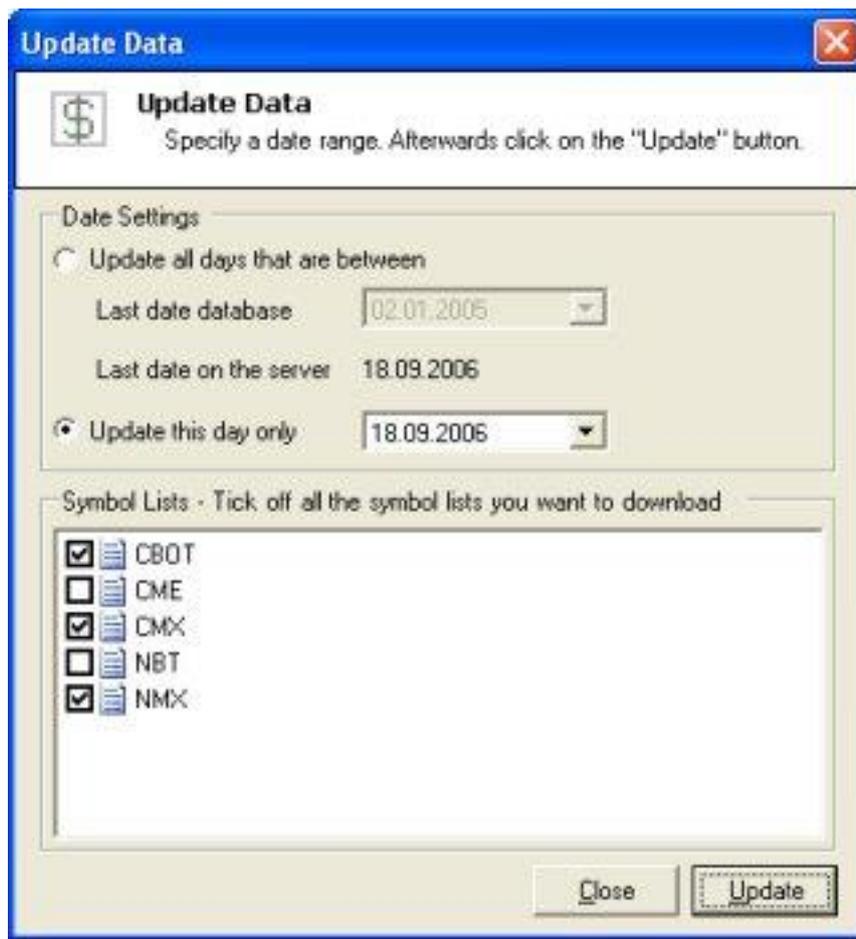


("Copy Futures" dialog)

In the "Copy Futures" dialog you have to select the symbol list where to copy the selected Futures. This feature is useful if you want to create your own symbol list containing only the Futures you need.

### **Download - Update Data**

To update your database with end-of-day prices, first connect to the Internet. Click on the flash icon, or select "Update Data" from the Download menu. This opens the "Update Data" window.



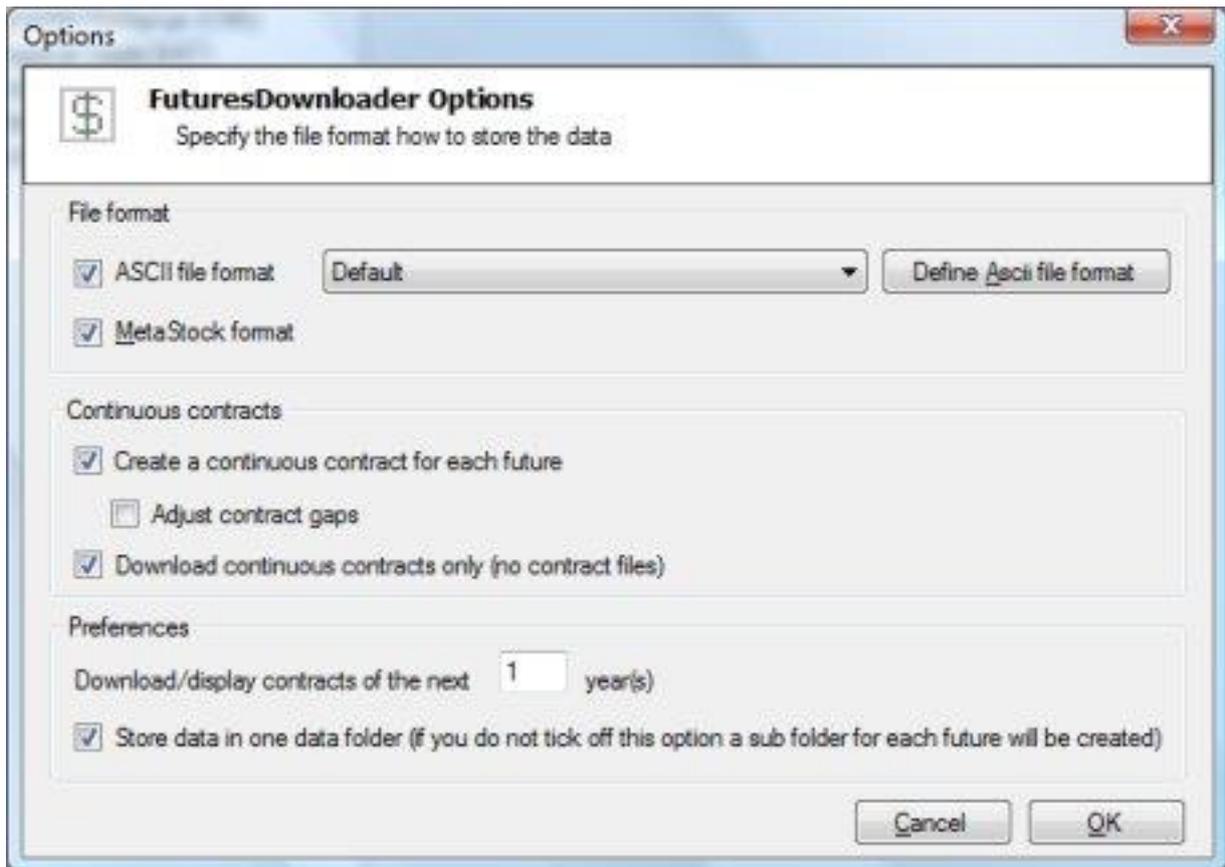
("Update Data" dialog)

Firstly, you have to define whether to download historical data or only the latest day. Afterwards, you have to tick off the symbol list that you want to download.

Click on the "Update" button in the window to commence updating.

### ***Options Dialog***

To open this dialog select "Options" in the Download menu.



("Options dialog")

Firstly, you have to select whether to store the data in form of ASCII files and/or in MetaStock format. Tick off the file format you need.

To define the format of the ASCII files click on "Define ASCII file format" button. Take a look at the "Defining a custom ASCII file format" chapter for more information.

### **Continuous contracts**

To create continuous contracts tick off the "Create a continuous contract for each future". FuturesDownloader will start creating continuous contracts automatically after the download has finished.

If you want to download "Continuous contract" files only and no other contracts tick off the "Download continuous contracts only" option.

### **Preferences**

You can define the number of contracts that will be downloaded or displayed in the main window. You can enter a value between 1 and 10.

FuturesDownloader allows you to decide whether to store all future contracts in one directory (e.g. C:\MetaStock\Futures) or create a sub directory for each future (e.g. C:\MetaStock\Futures\Corn).

## Defining a Custom ASCII File Format

First you have to open the "Download Options" dialog. Select "Options" in the Download menu. Then click on the "Defining ASCII format" button. The "Define ASCII Output File Format" dialog will be displayed.

Define Ascii Output File Format

**Define Ascii Output File Format**  
Tick off the data fields you need and specify a separator for these data fields. Finally, specify the name of the Ascii file.

Available ASCII fields

Date     Volume     Name     Ask     Open2  
 Open     Open Interest     Exchange     Bid Size  
 High     Close     Contract High     Ask Size  
 Low     Close2     Contract Low     Tic Volume  
 Settlement     Symbol     Bid     Custom text   

Data field order

Date    Open    High    Low    Settlement    Open Interest

Use Drag & Drop to change the order of the data fields

File header

Detail settings

Column delimiter character     Tab     Space(s)         Other character   

Date format        Comma sign   

Time format   

Ascii file name

Create a separate ASCII file for each contract  
 Add Futures name to the ASCII file name

Create a separate ASCII file for each day (containing all contracts)  
 Add exchange abbreviation to the ASCII file name

File extension   

Preview

5ZC04.txt  
5ZMN03.txt

Load configuration    Save configuration    Close

("Define ASCII Output File Format dialog")

### Available ASCII fields

Tick the checkboxes corresponding to the data field which you want to include into the format. You can change the field order using drag & drop technology.

### Detail Settings

You should choose which character would be used as the field delimiter. That character pertains to all columns and data in the file.

You can select the Date field format in your ASCII source. There are different formats supported. **Example 1:** YYYY-MM-DD means that the

year is expressed as a four-digit number and that the three fields are separated by a "-" character. **Example 2:** MMDDYY means that the year, month and day are expressed as a two digit numbers each no characters separate the fields.

### Ascii file name

You cannot enter a static name for the ASCII file. The ASCII file names will be created dynamically. You can select whether the ASCII file name contains the futures name and/or the contract symbol (a separate ASCII file for each future will be created) or the current date and/or the exchange abbreviation (an ASCII file for each exchange will be created).

### Examples

- Separate ASCII file for each future:  
You have to tick off the "Symbol" and/or "Name" check boxes.  
The name of the ASCII file can look like this: 1ALG05\_Aluminum.txt  
The contents of the file can look like this:  

```
2004/09/17,27.39,27.53,27.26,27.51,65283000  
2004/09/20,27.44,27.65,27.33,27.51,51513600
```
- Separate ASCII file for each day:  
You have to tick off the "Date" and/or "Symbol list name" check boxes.  
The name of the ASCII file can look like this: 20040923\_CBOT.txt  
The contents of the file can look like this:  

```
2004/09/21,ALK05,204.52,291.39,159.54,244.93,13250000  
2004/09/21,ALG05,81.27,81.80,80.40,81.57,3028100
```

### Data Directories

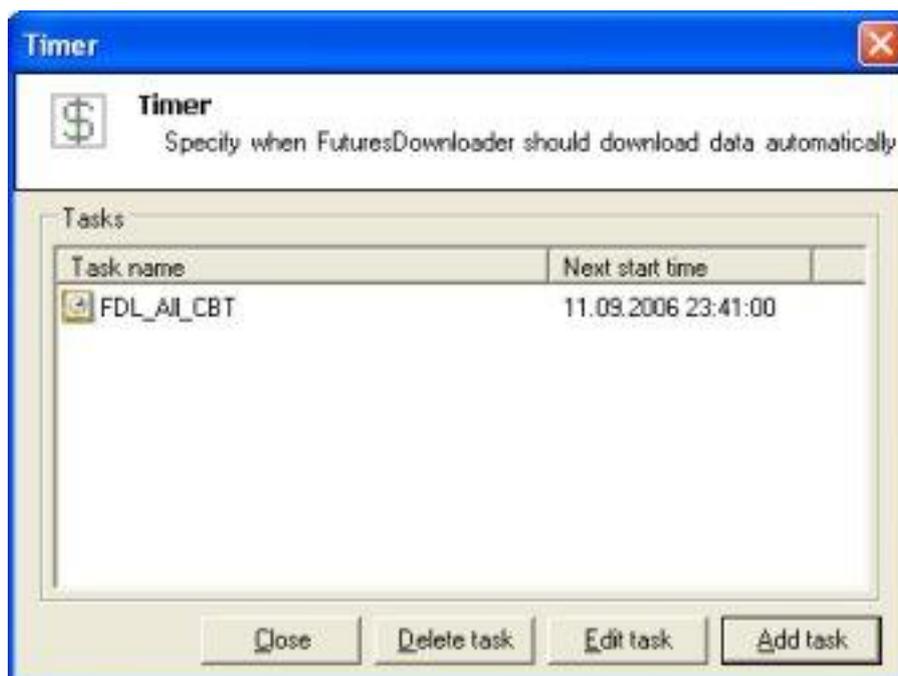
By default the data will be stored in the "C:\Ascii\Futures" and/or "C:\MetaStock\Futures" directory. For each future a sub directory will be created e.g. "C:\Ascii\Futures\Aluminum". The individual futures contracts will be stored in this directory.

To change the data directory of a symbol list click on the "Symbol List->Edit" menu.

### Timer Dialog/Scheduling

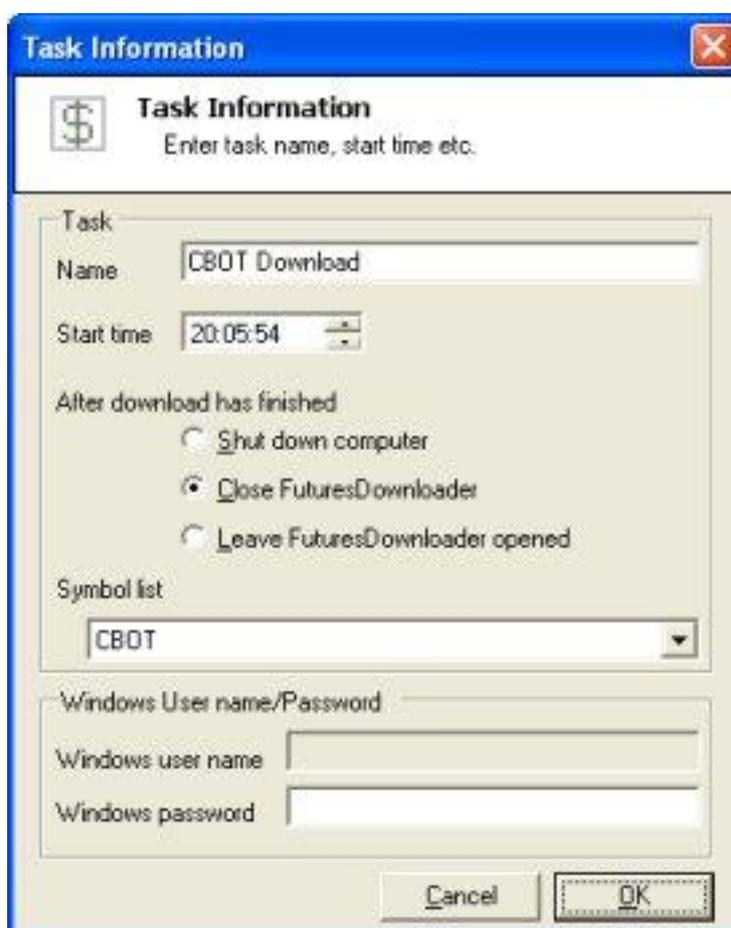
The scheduling feature allows you to start FuturesDownloader at a specific time. You only have to define the symbol lists you want to use and the quotes will be downloaded automatically.

To define the download start times click on the "Download->Timer" menu.



("Timer" dialog)

Click on "Add task" to add a new task. The dialog shown below will appear.



("Task" dialog)

Firstly, you have to specify a name for the task.

**Start time**

Select a time when FuturesDownloader should be started to download quotes.

**After download has finished**

You can select if FuturesDownloader should shut down the computer or the program should be closed after the download.

**Windows User Name/Password**

You have to enter your Windows user name and password. (The same information when you log in into your computer) For security reasons FuturesDownloader will not store your password in the registry. Therefore you have to enter your password again when you make changes on the task settings.

## Registration and Price Information

### **Product price:**

19.95\$ (USD) (monthly payment)

99.95\$ (USD) (semi-annual payment) – 1 month for free!

199.95\$ (USD) (yearly payment) – 2 months for free!

This copy of FuturesDownloader is available for a 14 days evaluation period. If you decide to continue using the program, you need to purchase a license of the program by using one of the methods described below. If you order via credit card you receive the fully registered version of FuturesDownloader immediately.

Click on the link below to make your order on a secure web site. You can pay via credit card, wire transfer, cash or check.

<https://secure.shareit.com/shareit/product.html?productid=300695006>

### **Benefits of Registering:**

- No download limitation
- Free updates
- Free technical support provided by email. Questions usually answered within 24 hours.

## Contact

We provide support via email. You can email your questions or comments on <http://www.trading-tools.com/contact>. Normally all emails are answered throughout the 24-hour day. Please take a look at our FAQ. Perhaps your question is already answered there.

Keep the following tips in mind:

**Software Problems:** It is easier to solve a software problem if you send us details that are as specific as possible when inquiring about software problems. Also tell us the operating system you are using.

**Data Problems:** Again, details that are as specific as possible is necessary in order to resolve any data problems quickly. Please specify the stock name and the date in question when reporting a data problem. Specifying what you think is wrong is also useful.

**Web:** <http://www.trading-tools.com>

## **Disclaimer of Warranty**

Please note that by using FuturesDownloader you are accepting the conditions of the Software License and Disclaimer of Warranty given below.

### **IMPORTANT - READ CAREFULLY**

1. Once registered, the user is granted a nonexclusive license to use FuturesDownloader on one computer (i.e. a single CPU), for any legal purpose, at a time. The registered FuturesDownloader software may not be rented or leased.

#### 2. Use of the data

You are allowed to use the data for private purposes only. You may not offer the data, or any part thereof, for sale, rent, license or commercial redistribution in raw or bulk form.

#### 3. Payment Terms

The credit card which you provide will automatically and immediately be billed for the Services you subscribe to. All currency references are in US dollars. If you cancel your Services you will no longer be billed but no money already paid will be refunded. If your credit card is invalid for any reason, Trading-Tools.com has the right to terminate the Services immediately.

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