

Introducing OwnData 2

OVERVIEW

OwnData 2 is the second generation of unique software that allows you to use third party data in TradeStation 8.1 and thus opens brand new possibilities for your trading. Previously you were limited to the data provided by TradeStation Securities servers. Now OwnData 2 opens eSignal, Interactive Brokers (IB), Patsystems (J-Trader), TradeStation 2000i GlobalServer, ASCII (plain text), Universal DDE, Tenfore, Free Quotes and other data sources to you (read more about [supported data feeds](#)). OwnData 2 is developed from the scratch considering the user input, the issues and limitations of the first generation. The most demanding reliability and functionality requirements were met without sacrificing user-friendliness.

Even if you're content with the data provided by TradeStation Securities, we recommend OwnData 2, as it will allow you to import ASCII (plain text) files to native TradeStation data or give you a backup in case of any problems with TradeStation Securities feed. Using OwnData 2 significantly decreases the risks of interrupting the trading system's work and receiving faulty data. The program allows access to completely new trading securities and opens new analysis possibilities. Deep integration with TradeStation 8.1 provides for effective and user-friendly handling.

OwnData 2 solves a number of principal problems associated with using TradeStation 8.1:

Impossibility to use any ASCII data for analysis

Incomplete trading markets coverage. Lack of Canadian, Asian, African, European and other markets

Lack of a backup data vendor if there's an interruption of real-time quotes

Plotting charts on the basis of Bid or Ask not supported

Synthetic symbols creation for subsequent use in TradeStation 8.1 not supported

FEATURES

Improved stability, user interface and compatibility with TradeStation 8.1 (build 2811), simple installation, automatic switch to new TS8 builds

Supported data sources: eSignal, Interactive Brokers, Patsystems (J-Trader), TradeStation 2000i GlobalServer, TradeStation Securities, Tenfore, Free Quotes (yahoo.com, msn.com, quote.com, prophetfinance.com), Universal DDE (20 predefined templates), ASCII (plain text). New data sources can be connected on your demand. Please, [send a request](#) to receive further information concerning the OwnData 2 API for developers

A local quote management system for data storage and rapid access to it. All the data is stored in the local database, so you don't need to download it over and over again. Also, QuoteManager allows you to use the received data in offline mode

Data Edit helps you fix bad ticks or add quotes with a few clicks

New advanced import of ASCII data into symbols of any data feeds. Automatic recognizing of most known formats, high performance and support for multigigabyte files. TradeStation 8.1 users are able to combine native and 3rd party ASCII data

Charts from different data sources can be used in the same Chart Analysis Window

Data Sampling. Automatic creation of minutes from ticks, days from minutes, etc.

A simplified system of queries creation in TradeStation 8.1. The selection of the desired symbol and data provider is determined by the symbol name and prefix. For instance, a query for IB:MSFT will return realtime data from Interactive Brokers

Registering OwnData 2

For copyright protection reasons, registration is required for both full and trial versions. The unique hardware fingerprint information of your system will be used to generate the software key.

To register, please do the following:

1. Click **Start** on the Windows Taskbar.
2. Select **Programs**.
3. Select **OwnData 2**.
4. Select **Registration**.
5. Enter a valid **User** name.
6. Enter a valid **e-mail**.
7. Click **Register**.
8. Send the **OwnData2.RegInfo** file to support@tssupport.com.
9. Receive a file named **OwnData2.TSSKey** file in reply.
10. Click **Unlock**.

Creating TradeStation Chart

1. Make sure the program is registered. See the [Registering OwnData 2](#) section for more detailed information.
2. Add the symbol for which the chart is created to QuoteManager, see the [Adding Symbol\(s\) to Symbol List](#) section for more detailed information.
3. Check that the symbol settings are valid, see the [Editing Symbol](#) section for more detailed information.
4. Launch TradeStation 8.1. Both Online and Offline modes are permitted.
5. Click **New Chart Analysis Window**.
6. In the **Format** menu, click **Symbol**.
7. In the **Format Symbol** dialog indicate the name of the symbol to be charted, this can be done in two ways:
 - ▶ [Manually](#)
 - ▶ [Using Lookup](#)
8. Indicate **First Date** and **Last Date** when querying for data, this makes for the faster response. Using **Bars Back** the reply might take several time as long.

Understanding QuoteManager

QuoteManager is a tool for managing the database.

Its main functions include:

Displaying and editing the Symbol list, Exchange\ECN list, Holiday list, Data Source list

Rapid search and editing the necessary information

Receiving the Symbol list on demand from data vendors that support this mode or adding symbols manually

Editing the symbol name database and associated settings

editing data

Importing 3rd party data

Mapping ASCII files

Connecting additional data vendors

▼ Expand All

Working with Symbol List

Symbol List is a list of securities the investor commonly uses. Modern-day investors need easy access to any of the trading vehicles. QM has been developed based on those needs, the basic requirements being:

The program must function with numbers of symbols in tens of thousands

Rapid data access, which means powerful search, sorting and selection capabilities

Convenient data adding and editing

Simple backups and data restoring

Minimal startup and maintenance effort

- ▶ [Adding Symbol\(s\) to Symbol List](#)
- ▶ [Selecting Symbol\(s\) in Symbol list](#)
- ▶ [Deleting Symbol\(s\) from the Symbol List](#)
- ▶ [Sorting the Symbol List](#)
- ▶ [Finding Symbol\(s\) in Symbol List](#)
- ▶ [Customizing the Symbol List](#)

▼ Expand All

Working with Exchanges & ECNs

This tool allows adding/removing Exchanges/ECNs and editing their parameters. The Exchanges/ECNs parameters are inherited by the symbols, so the better are the Exchanges/ECNs tuned in, the higher will be the overall quality of the system performance. Sometimes the Exchange/ECN settings aren't the same for all the symbols traded on a given Exchange/ECN. So the user is able to edit settings on a symbol-by-symbol basis, although in the majority of cases the Exchange/ECN settings are exactly the same as the individual symbol settings.

- ▶ Adding an Exchange/ECN
- ▶ Removing Exchange/ECN
- ▶ Editing the Exchange/ECN

Working with Custom Session Templates

This tool allows creating templates for rapid access to the session configurations. This is especially useful for non-standard sessions used with several symbols. Create a template once and activate it for the desired symbol with just a few clicks.

- ▶ [Adding Session Templates](#)
- ▶ [Editing a Session Templates](#)
- ▶ [Deleting Session Templates](#)

Working with Data Sources

This tool is used for managing data sources. It allows adding/removing data sources, editing their settings, names and abbreviations, receiving data source information, their states and versions.

- ▶ [Adding Data Sources](#)
- ▶ [Activating Data Sources](#)
- ▶ [Deactivating Data Sources](#)
- ▶ [Configuring Data Sources](#)
- ▶ [Cloning Data Sources](#)
- ▶ [Editing Data Sources](#)
- ▶ [Deleting Data Sources](#)

Collecting Data

The program provides optimal performance with various data feeds. Its behavior depends on the data feed connected; there exist three kinds of data feeds - data feeds that provide real-time only, data feeds that provide both history and real-time and data feeds that provide history only. See the [table](#) for more detailed information on data feeds. The program's behavior depending on the data feed type is described below:

- ▶ [Data feed provides real-time only](#)
- ▶ [Data feed provides both history and real-time](#)
- ▶ [Data feed provides only history data](#)

Built-In Data Sources

Data Source	Price *	Real-Time	History	Symbol L
eSignal	\$49/month and higher	Yes	Tick-by-tick 10 days back, minute bars 60 days back, daily bars 10 years back	Yes
Interactive Brokers	Free for customers	Yes	Second, minute or daily bars 6 month back	Yes
Patsystems (J-Trader)	Free for customers	Yes	No	Yes
GlobalServer	Price depends on GlobalServer's data source	Yes	Unlimited	Yes
TradeStation 8.1	\$99.95/month and higher	Yes	Tick-by-tick 30 days back, minute bars 20 years back, daily bars 45 years back	Yes
ASCII	Mostly free. Price depends on data source.	No	Tick-by-tick, 1 minute, daily up to	No

			7Gb file size	
Universal DDE **	Mostly free. Price depends on data source.	Yes	No	No
IQFeed	\$50/month and higher	Yes	Tick-by-tick 8 days back, minute bars 120 days back, 1000 daily bars, 500 weekly bars	Yes
MarketCast	N/A	Yes	No	Yes
Tenfore	N/A	Yes	Yes	No
Free Quotes	N/A	No	Yes	No
MetaStock	N/A	No	Yes	Yes

* Plus applicable exchange fees and taxes. The prices presented in the table are subject to change from time to time. We don't guarantee the accuracy of the presented information.

** More than 20 predefined templates are available: Bloomberg, CAIT s.c., FAINEX, FXCM, GL Trade, Hi Sat, Infobolsa.de (BOVESPA A VISTA), Infobolsa.de (BOVESPA OPEOES COMPRA), Infobolsa.de (EUREX Futures), Infobolsa.de (FUTURES BM&F;), Infobolsa.de (XETRA), IQLINK, MetaTrader, QLink, QuoteSpeed, Reuters, Taipan Realtime, Tradexpert.

eSignal

One of the leading professional data vendors. The company has been working in the financial information area for decades, constantly improving its services. The program performance and stability is the best with this data vendor. Click [here](#) to subscribe to eSignal at a special price.

Pro	Con
Affordable price	Not enough history data
Widest coverage	No history data for options
High reliability	No continuous contracts for international markets

▶ [Features and limitations](#)

▶ [Setting up](#)

Interactive Brokers

One of the leading electronic brokers. Gained immense fame with its high quality, affordable prices and supporting trading on many exchanges worldwide.

Pro

Con

Free quotes Average stability

- ▶ [Features and limitations](#)
- ▶ [Setting up](#)

Patsystems (J-Trader)

A well-known system used by many brokers.

Pro	Con
Free quotes	No history data

- ▶ [Features and limitations](#)
- ▶ [Setting up](#)

GlobalServer

Omega Research TradeStation 2000i has been the leading program for years. No surprise that hundreds of data sources were integrated into GlobalServer. We think that OwnData 2 will be most useful to all users of TradeStation 2000i wishing to use all the advantages of TradeStation 8.1's new features.

Pro	Con
A ready-to-work system already in place	None

▶ [Features and limitations](#)

▶ [Setting up](#)

TradeStation 8.1

This data source is of utmost importance if there's a need to import quotes in ASCII format into TradeStation 8.1. This enables data testing on immense volumes of data. OwnData 2 serves as a proxy that intercepts all queries from TradeStation 8.1, receives data from TradeStation Securities servers, analyses the missing data and fills it from the local database. So the program unites the original data with data additionally imported in QuoteManager.

Pro	Con
Additional data import supported	None

▶ [Features and limitations](#)

▶ [Setting up](#)

Universal DDE

DDE (Dynamic Data Exchange) is a widely used protocol for exchanging data between applications in the MS Windows environment. Please see the [developer's website](#) for more detailed information on DDE.

Pro	Con
Widest choice of data sources	Lack of historical quotes
Data preprocessing with Excel or other programs possible, additional features such as bad tick filtering and creating synthetic symbols	Average stability and performance

▶ [Features and limitations](#)

▶ [Setting up](#)

IQFeed

One of the leading professional data vendors. The company has been working in the financial information since 1984. IQFeed provides tick-by-tick unfiltered data, thus you will not miss about 50% of the actual trades.

Pro	Con
Affordable price	Not enough history data
Unfiltered data	Insufficient coverage

▶ [Features and limitations](#)

▶ [Setting up](#)

MarketCast

MarketCast provides real time data for the Australian markets. Information comes to users via the television signal.

Pro	Con
Affordable price	No historical data
Reliability	Hardware required

▶ [Features and limitations](#)

▶ [Setting up](#)

Tenfore

One of the leading professional data vendors. The company has over 15 years' experience in delivering information-based solutions for the global equities, derivatives and treasury markets.

Pro	Con
Good coverage	API unreliability

- ▶ [Features and limitations](#)
- ▶ [Setting up](#)

Free Quotes

The quotes are downloaded from the free of charge recourses what makes it the most cost-effective solution for those who don't need real-time information. The program downloads minute and day data. All the rest resolutions are based on them. Minute data is delayed by 20 minutes. As the service is free of charge its reliability and the quality of quotes are lower than with the service provided by the commercial data vendors.

Pro	Con
Free quotes	Low reliability
No installation and configuration	Poor data quality

▶ [Features and limitations](#)

▶ [Setting up](#)

MetaStock

MetaStock has been one of the leading programs for years. Many of data sources provide data in the MetaStock format.

Pro	Con
A ready-to-work system already in place	Real time unavailable
Widest coverage	Need to have the data already accumulated
Ability to use existing data from MetaStock database (from QCharts, Reuters, eSignal etc.)	65000 bars per symbol limitation

▶ [Features and limitations](#)

▶ [Setting up](#)

Working with Holidays

This tool is used to indicate the days when the exchanges do not work to avoid gaps on the charts. The holidays are divided into groups so one select holidays by nation or other parameter. Sometimes it makes sense to group the holidays into national and international to avoid double-listing. In other cases sorting holiday by countries may be more convenient.

- ▶ [Adding Groups](#)
- ▶ [Adding Holidays](#)
- ▶ [Removing Holidays](#)
- ▶ [Removing Groups](#)

Editing Symbol

Edit Symbol allows changing the following parameters: Symbol, Description, Exchange Listed, Category, Data Source, Contract Month, Price Scale, CUSIP, Root, Margin, Contract Year, Expiration Date, Expiration Rule, Expiration Status, Daily Limit, Min. Movement, Big Point Value, Strike Price, Option Type.

- ▶ [Editing a new symbol parameters](#)
- ▶ [Editing an existing symbol parameters](#)

Importing Data

The program supports importing from most known text (ASCII) files. The principal requirement for the file is a clear structure, data integrity and absence of logical errors.

See [Invalid ASCII files](#) section for information on the most common file faults.

The program is based on analyzing several hundreds of quote files, most in unique formats, which served as principles for file structure analysis. Despite successful automatic recognition of over 95% of files, there are still situations requiring the user to interfere, mostly because of improper file structure or if the program cannot make up a conclusion on its structure.

For more information on known import limitations see [ASCII Import Limitations](#) section. Please be careful when importing files.

- ▶ [How to import ASCII data](#)
- ▶ [Invalid ASCII files](#)
- ▶ [ASCII Import Limitations](#)

Online Mode Data Collection

Online mode allows to collect data without any chart creating. The unlimited number of symbols can be connected to a data feed and the received quotes are stored in the database.

The symbol's connection status as well as the number of the quotes received is displayed in the **Realtime Status** column.

- ▶ [Connecting symbols](#)
- ▶ [Disconnecting symbols](#)

Mapping ASCII

Sometimes importing data to the database is extremely complicated or outright impossible. In such a case ASCII mapping is the solution; there are two principal reasons for using ASCII mapping:

1. If one or several ASCII files constantly used are periodically updated. Even if there are just a few updates per day, re-importing hundreds of symbols is difficult or just not feasible;
2. If tick/volume bars must be displayed on a chart.

When mapping, the file path and format is indicated once, and every time a chart is created the program finds the file automatically, converts it into the necessary format based on the preset configuration and displays the data.

▶ [How to map ASCII files](#)

Exporting Data

The quotes saved in the storage can be exported to a text file (ASCII) and imported into most of existing programs. The program allows the user to specify the necessary data columns and their order as well as the start/end date/time.

▶ [How to export data](#)

Editing Data

This tool is necessary to review and edit data. It helps quickly find and correct the bad ticks as well as add or delete new data.

- ▶ [Operating with Data](#)
- ▶ [Accessing Edit Data Window](#)
- ▶ [Modifying Data Settings](#)
- ▶ [Adding New Data](#)
- ▶ [Inserting New Data](#)
- ▶ [Deleting Data](#)
- ▶ [Finding Data](#)
- ▶ [Going to Data](#)
- ▶ [Selecting All Quotes](#)