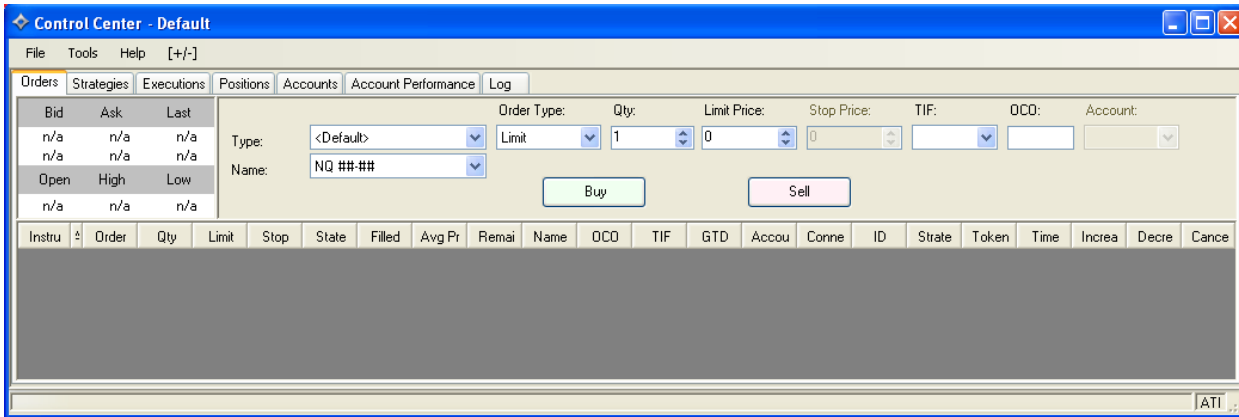
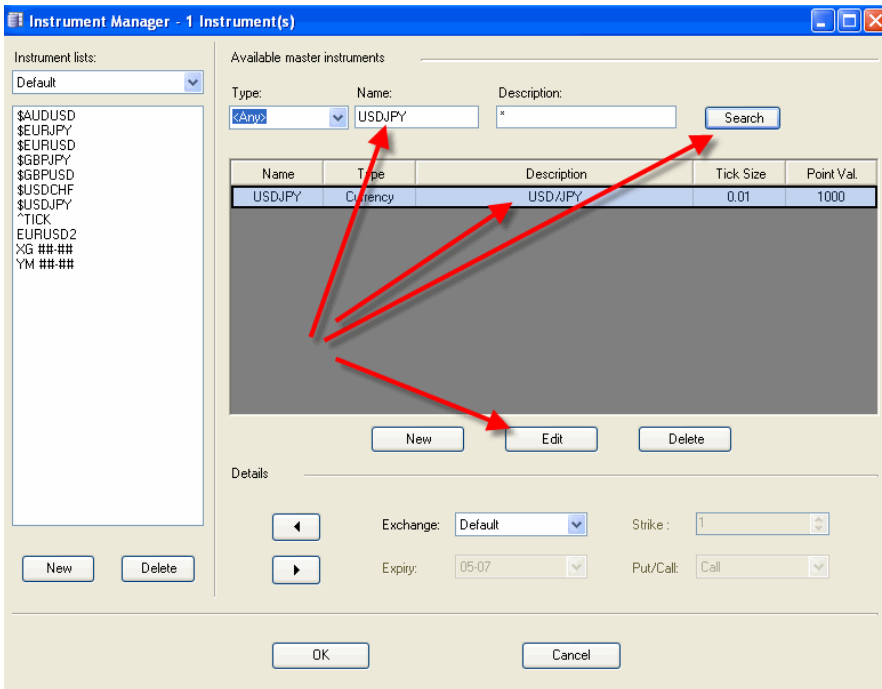


NinjaTrader Setup for IQfeed Symbols

This is a document to show how to setup NinjaTrader for IQfeed symbology. This is mainly for intial setups of NinjaTrader for Futures, Indices and Forex symbols. Equities are generally fine since the symbols are the same but on intial setups it is safer to check for the symbols in the Instrument Manager of NinjaTrader(as shown below).



This first picture is the main screen that everyone will see when you start NinjaTrader . Also with NinjaTrader it will not start IQFeed automatically like other 3rd party softwares. This will be on the Word doc called NinjaTrader Setup For IQFeed. To begin we need to bring up the Instrument Manager this is found under Tools -> Instrument Manger. With this open you will need to find the symbol that you are looking for. For the example below I am using the FOREX symbol USDJPY.



Once you have found the symbol you want to look at click on the Edit button. What you will see next is the Instrument Editor, the next step is to click on the Misc tab. What you will want to do is scroll down till you see the section that says Symbol Map. This is where NinjaTrader holds the different symbology for the different datafeeds that can run into it. For the Symbol USDJPY we actually have two different symbols which are TUSDJPY and BUSDJPY. To be able to look at both of them you will need to create a new symbol for USDJPY but that will be a slightly different approach. Generally you will only look at one symbol. On the screenshot below I have decided to us BUSDJPY for the symbol.

Instrument Editor

Definition Misc

Master instrument: USDJPY Instrument type: Currency Exchanges:

Tick size: 0.01 Currency: UsDollar

Point value: 1000 Rollover period: 0

Sim feed start price: 1.00 Margin value: 0

Description: USD/JPY

URL: Visit

OK Cancel

Note: A red arrow points to the 'Misc' tab in the top navigation bar.

Instrument Editor

Definition Misc

Commission

Collective2	0\$ min; 0/0
ESignal	0\$ min; 0/0
External	0\$ min; 0/0
IQFeed	0\$ min; 0/0
OpenTick	0\$ min; 0/0
Replay	0\$ min; 0/0
Simulator	0\$ min; 0/0
Yahoo	0\$ min; 0/0

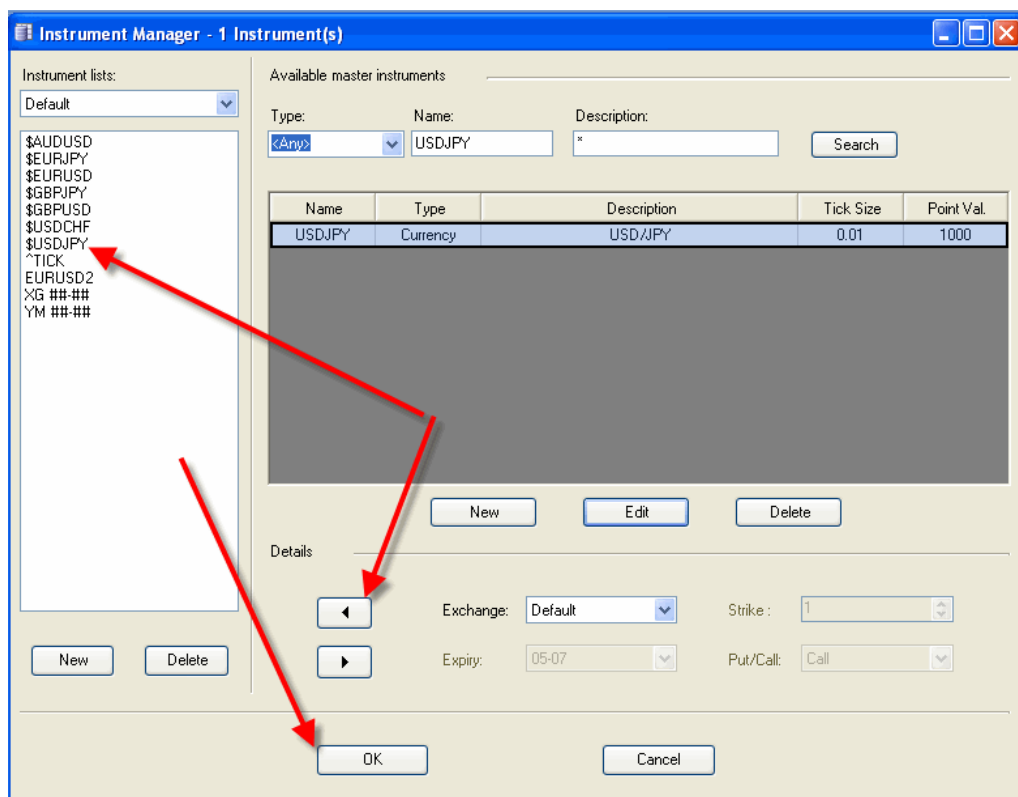
Symbol map

Collective2	
ESignal	JPY A0-FX
External	
IQFeed	BUSDJPY
OpenTick	
Replay	USDJPY
Simulator	USDJPY
Yahoo	

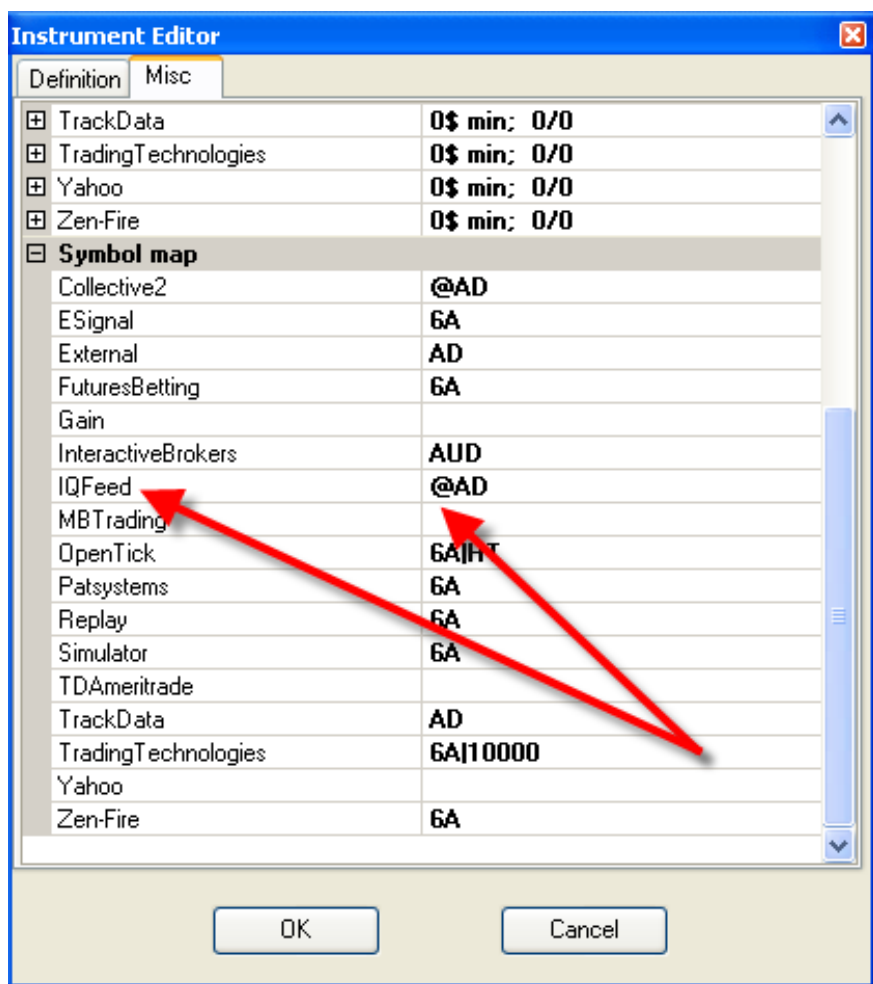
OK Cancel

Note: Red arrows point to the 'Misc' tab, the 'IQFeed' and 'Replay' rows in the Symbol map table, and the 'OK' button.

Once you have our symbol entered in click on OK to go back to the Instrument Manager. The next step is to add it to the Instrument List on the left hand side. To do this click on the symbol once to highlight then down below there are two buttons with arrows one will be pointing to the left and one to the right. Once the symbol is highlighted click on the left arrow button and it will be added to the List on the left hand side. Then hit Ok again to go back to the main Control Center of NinjaTrader.



There will be slight differences when doing this for Futures. For these all you will need is just the root symbol not the month or year. Once this is corrected back on the Manager you will select what month and year you want to look at.



New Symbol Setup for NinjaTrader

Indexes will also be slightly different as well as our symbols vary from other data providers. For our index symbol they will either have an .X or .XO attached to the end of the symbol. For Example INDU some other data providers use \$INDU, however our symbol is INDU.X. Some of the more common Indexes will already be within the Instrument Manager however if you are looking for a specific one then what you may have to do is create a new symbol to use with NinjaTrader. To do so instead of click on Edit button, click on the button that says New to the left of it. This will give you a blank Instrument Editor window as you see below;

The screenshot shows the 'Instrument Editor' dialog box with the 'Definition' tab selected. The 'Master instrument' field is empty. The 'Instrument type' dropdown is set to 'Stock'. The 'Exchanges' list is empty. The 'Tick size' is set to '0.01', 'Currency' to 'UsDollar', 'Point value' to '1', 'Rollover period' to '0', 'Sim feed start price' to '0.00', and 'Margin value' to '0'. The 'Description' and 'URL' fields are empty. The 'Visit' button is next to the URL field. The 'OK' and 'Cancel' buttons are at the bottom.

From here what you will want to do is Enter in a symbol for the Master Instrument, next select if the symbol is a Future, Index, Stock, Currency, or Option. Then what you will want to do is select the exchange for Indexes just select Default, if you know what exchange the equity or future is on you can select it or leave it as default. Since we want an index this will stay at Default. Next enter in a description of the symbol usually I just put the name of the Index. Finally, what you will want to do is click on the Misc Tab like as we did above and scroll down to the Symbol Map section and where it says IQFeed enter in the correct symbol for our datafeed. Once completed click on OK in the lower right corner, then do a search for your new symbol and add it to the Instrument List and hit OK at the bottom of the Instrument Manager if you are done entering new symbols.