

Inserting price series in the Economatica system (user series)

- What's the file format for importation?
- Content of import file
- Examples of import files
 - Example of import file to create a stock series
 - Example of import file to create a fund series
 - Example of import file to create a stock series only with closing prices
- How to import and update user series
- Asset classes accepted
- Columns and codes accepted



BACK TO TOP

What's the file format for importation?

The user series must be created by an import file with extension ".txt" in ANSI format.

The data series should consist of data from Monday through Friday. Non-business days should be excluded. The decimal mark is the decimal point. The date format should be yyyy-mm-dd.

The import file in txt to create or to update a series must contain all the information below and the words Ticker, Company, etc. must be placed before each information. Multiple series could be inserted into the same file provided they each follow the correct format.

Content of import file

Ticker: code with maximum 12 chars used to identify the security.

Company: security name.

Country: 2 or 3 letter country code according to ISO.

Currency: 2 or 3 letter currency code according to ISO.

Type: code for the asset class, the first column in the asset class table.

Shared: Yes or No (if "yes" the series can be viewed by all of the users under the same serial number, if "No" only the creator of the series can view it).

Password: 4 to 10 character alpha-numeric password. The password is mandatory.

Fields: field-name1 field-name2 field-name3 field-name4... (fields to be completed (see codes of importation in the table); to determine the fields to be completed according to the asset class, see an example in Economatica in the "Quotes" window).

yyyy-mm-dd field-value1 field-value2 field-value3 field-value4...

yyyy-mm-dd field-value1 field-value2 field-value3 field-value4...

yyyy-mm-dd field-value1 field-value2 field-value3 field-value4... (data series and values in the order designated in Fields).

END: mandatory item, end of series marker.

Examples of import files

Example of import file to create a stock series

ticker: NEW CO

company: New company

country: US

currency: USD

type: stock

shared: no

password: 12345

fields: numtrades numsharesstk volume close open low high average

2016-09-01 36536 51743600 598459393 11.25 11.93 11.22 11.97 11.57

2016-09-02 33560 48718400 551955813 11.36 11.33 11.10 11.62 11.33

2016-09-05 - - - - - 12.23

END

Example of import file to create a fund series

ticker: FUND

company: New Fund

country: US

currency: USD

type: fund

shared: yes

password: 54321

fields: close netassets netinflows inflows totalred redemption redinctx totinvest

2016-03-02 74.99906 325077043.1 555128.00 44851.91 599980.20 599980.20 0 27989

2016-03-03 75.78785 329056964.4 -173136.37 78360.00 251496.37 251496.2 0 28006

END

Example of import file to create a stock series only with closing prices

ticker: CLOSE

company: Close

country: US

currency: USD

type: stock

shared: yes

password: 54321

fields: close

2016-03-02 74.99906

2016-03-03 75.78785

END

How to import and update user series

To import the series into Economatica, open the window "Quotes" and in the window commands (three horizontal bars in the window's upper right corner) select "User series" and "import ...".

The daily series update can be made by importation or by editing the series. To edit open the window "Quotes" and in the window commands (three horizontal bars in the window's upper right corner) select "User series" and "edit".

Using this same path you can change the password or delete entirely the series.

Should you have any questions, please contact our support.

Asset classes accepted

TABELA 1 - TYPE			
Type Code	Translation Portuguese	Translation English	Translation Spanish
Stock	ação	stock	acción
StockIndex	índice de ações	stock index	índice de acciones
Inflation	índice preços	inflation	índice de precios
Currency	moeda	currency	moneda
Commodity	commodity	commodity	commodity
FixedIncomeIndex	índice renda fixa	fixed income index	indicador de renta fija
ADR	ADR	ADR	ADR
CorporateBond	título privado de renda fixa	corporate bond	bonos corporativos
Other	outros	other	otros
Fund	fundo	fund	fondo
SubscriptionRight	direito de subscrição	subscription right	derecho de suscripción
UnlistedCompany	empresa não listada	unlisted company	empresa no registrada
ETF	ETF	ETF	ETF
GovernmentBond	título público de renda fixa	government bond	bonos gubernamentales

Columns and codes accepted

TABLE 2 - FIELD CODES			
Field Code	Translation Portuguese	Translation English	Translation Spanish
Close	Fechamento/Preço/PU	Close/Price/PU	Cierre/Precio/PU
Open	Abertura	Open	Apertura
Low	Mínimo	Low	Mínimo
High	Máximo	High	Máximo
Average	Médio	Average	Promedio
NumTrades	Q Negócios	#Trades	Num Operaciones
NumSharesStk	Q Títulos	#Shares	Cantidad Titulos
Volume	Volume em \$	Volume \$	Volumen \$
Inflows	Captação	Inflows	Captación

Redemption	Resgate	Redemption	Rescate
RedIncTx	Resgate IR	Redemption Income Tax	Rescate IR
TotInvest	Qtd Cotistas	Tot Investors	Cant Inversionistas
NetAssets	Patrimônio	Net Assets	Patrimonio
NetInflows	Capt Líquida	Net Inflows	Capt Neta
MktShare	Market Share	Market Share	Market Share
ShsInflow	Quotas captadas	Shares of inflow	Cuotas captadas
ShsRedeem	Quotas resgatadas	Shares redeemed	Cuotas rescatadas
InstitInvestors	Quotistas institucionais	Institutional investors	Inversionistas institucionales
Purchases	Compras	Purchases	Compras
Sales	Vendas	Sales	Vendas
NetPurch	Compra Líquida	Net Buy	Compra Neta
NumSharesFnd	Qtde Cotas	# Shares	Cant Cuotas
TotalRed	Resgate Total	Total Redemption	Rescate Total
CleanPrice	Preço limpo	Clean price	Precio limpio
Ytm	Taxa (YTM)	Yield to Maturity (YTM)	Rendimiento (YTM)
Interest	Juros	Interest	Intereses
DiscountRate	Taxa de desconto	Discount rate	Tasa de descuento
DaysToMatur	Dias até vencimento	Days to maturity	Dias por vencer
DaysLastCoup	Dias desde último cupom	Days since last coupon	Dias de cupón vigente
IC	IC	IC	IC
Duration	Duration	Duration	Duración
CleanPricePerc	Preço limpo (%)	Clean price (%)	Precio limpio (%)
TirPercSOpc	TIR % S/Opc	TIR % S/Opc	TIR % S/Opc
Spreads	Spreads	Spreads	Spreads
LiborMargin	Margem Libor	Libor margin	Margen Libor
TotalAsset	Ativo Total	Total Asset	Activo Total
MarketRate	Taxa de mercado	Market rate	Tasa de mercado
YieldSpread	Yield spread	Yield spread	Sobretasa de mercado
ModifiedDuration	Duration modificada	Modified duration	Duracion modificada
MacaulayDuration	Duration de Macaulay	Macaulay duration	Duracion Macaulay

Convexity	Convexidade	Convexity	Convexidad
BuyingRate	Taxa de compra	Buying rate	Tasa de compra
SellingRate	Taxa de venda	Selling rate	Tasa de venta
StandardDeviation	Desvio padrão	Standard deviation	Desviación standard
MinIndRange	Intervalo indicativo mín	Min indicative range	Rango indicativo min
MaxIndRange	Intervalo indicativo máx	Max indicative range	Rango indicativo max
PercPuPar	% PU Par	% PU Par	% PU Par
DurationBD	Duration (DU)	Duration (BD)	Duración (DU)
Percentage	Peso	Percentage	Porcentaje
PortMktValue	Carteira a mercado	Portfolio at market value	Cartera a valor de mercado
RapCD	PMR (dc)	RAP (cd)	PPR (dc)
ByIntRateD1Pa	Taxa juros compra D-1 (aa)	Buying interest rate D-1 (pa)	Tasa interes compra D-1 (aa)
SellIntRateD0Pa	Taxa juros venda D-0 (aa)	Selling interest rate D-0 (pa)	Tasa interes venta D-0 (aa)