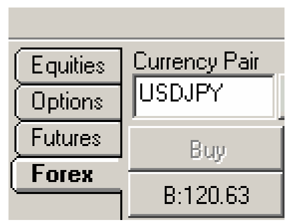
PortfolioStream 6

Currency Conversion

Currency conversion is a way to use FOREX Currency Pair data in your portfolio. It can be applied to a regular portfolio study in PortfolioStream 6 after it has completed compiling the data from a regular run.

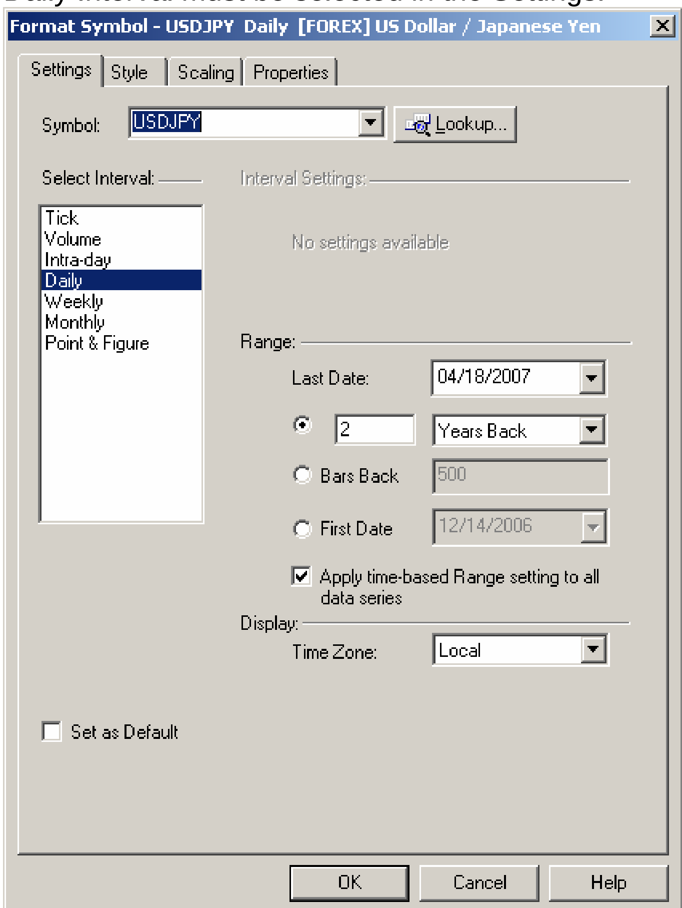
Create currency conversion file in TradeStation

After the portfolio is created in PortfolioStream 6, the currency conversion information needs to be obtained from TradeStation. To do this, a currency conversion file must be created.



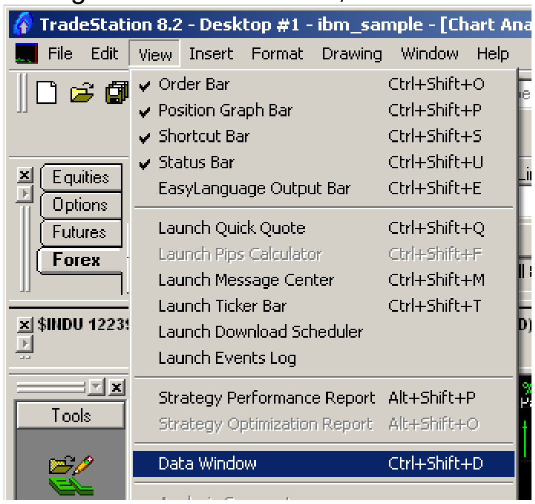
1. In TradeStation, type the FOREX currency pair desired.
2. Next, in the chart, right mouse-click, then select **Format Symbol**.

3. Under the Format Symbol settings, check that the Intervals are the same as the desired result in PortfolioStream data. For example, if seeking daily data, the Daily Interval must be selected in the Settings.



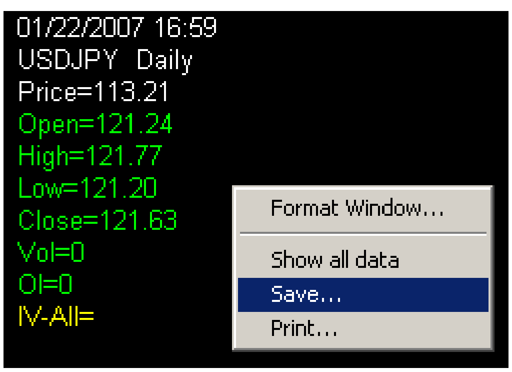
Click **OK** when the correct formatting changes are set.

4. Now go to the View menu, and select **Data Window**.



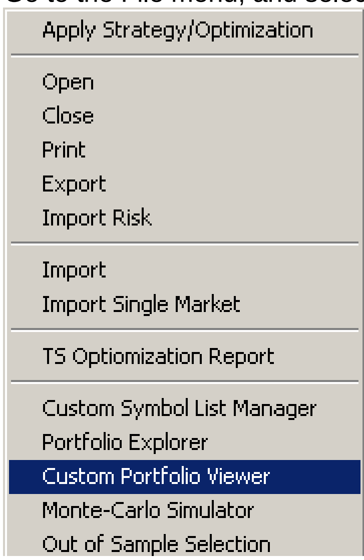
A screen will appear:

5. Within the Data Window, Right Click, and choose **Save**.



Apply Currency Conversion file to Portfolio

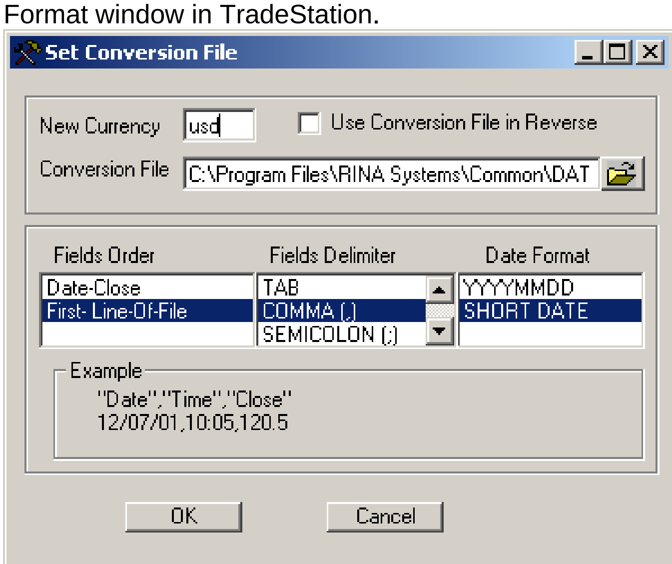
1. Go to the File menu, and select **Custom Portfolio Viewer**.



2. Click twice to select the Portfolio in which the currency conversion should be applied. The details of the portfolio will appear in the right pane.

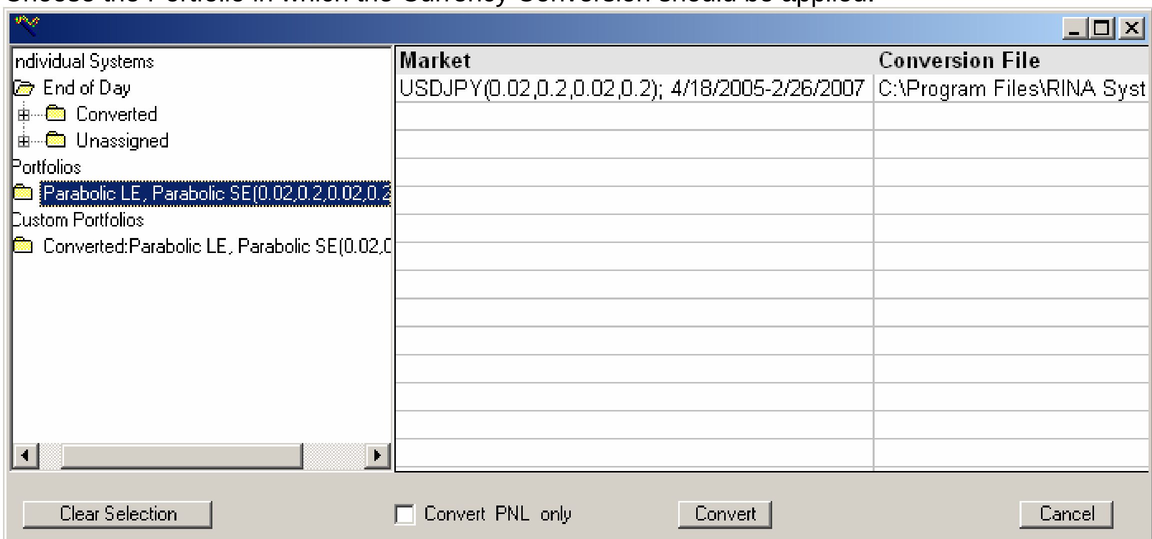
3. Next, click the **Currency Conversion** button. This will prompt for information on the conversion file created earlier.

Complete the New Currency field.
Select the Conversion File to be used, then check the Fields Order, Fields Delimiter, and Date Format sections that match the format of the TXT file that was created in the Data Format window in TradeStation.



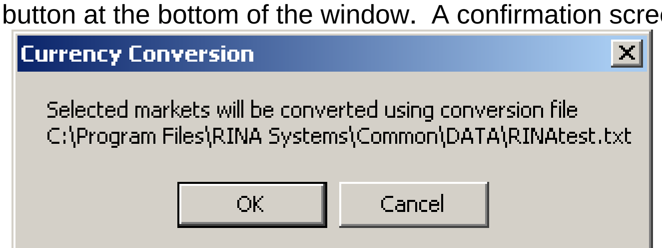
Click **OK** when settings are complete.

4. Choose the Portfolio in which the Currency Conversion should be applied.



5. **Convert PNL only** checkbox— PNL value shows the full value of the Profit/Loss of a future traded. Select this if the Portfolio contains Futures market; leave unchecked in the portfolio contains stocks.

6. Click **Convert** button at the bottom of the window. A confirmation screen will appear.



7. The new changes will be applied to the Portfolio under the **Custom Portfolios** heading in the Portfolio Viewer. Either double-click on the new file, or single-click, and then press **Show Report** button. The converted portfolio will be displayed.