

# ENSIGN SOFTWARE

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## November 2003

### Data Feed:

#### Interactive Brokers

by Howard Arrington

[Interactive Brokers](#) (IB) provides direct access to Stocks, Options, Futures, and Electronic Traded Funds around the world. IB is a deep discount broker with an electronic order execution platform. IB offers on their web site a Demo version of their platform that everyone is welcome to use. This is *fantastic* because now anyone can have a delayed data feed for **FREE** to use with Ensign Windows. You do not have to open an IB account. You may want to have an IB account, however, to get the free real-time data feed. The Demo provides a 15-minute delayed data feed for these symbols.

NYSE		NASDAQ		Futures	IBIS	LSE	
AIG	JNJ	ADBE	JDSU	ES	ADS	AAL	HSBA
AOL	JPM	ALTR	JNPR	NQ	ALV	AHM	ICI
BA	LTD	AMZN	KLAC	GE	BAS	ANL	III
BMJ	LU	AAPL	MXIM	J7	BAY	AZN	IPR
C	MCD	AMAT	MEDI	E7	HVM	BA.	JMAT
CAT	MDT	BEAS	MERQ	YM	BMW	BAA	LLOY
CI	MER	BBBY	MSFT	YJ	CBK	BARC	MKS
CSC	MMM	BRCM	NTAP	ZB	DCX	BATS	MRW
DAL	MO	BRCM	NXTL	ZF	DGX	BAY	NRK
DD	MRK	CEPH	NVLS	ZN	DBK	BB	OML
DIS	NSM	CHKP	NVDA	ZT	DPW	BHP	POC
DOW	NT	CIEN	ORCL		DTE	BLND	PRU
EK	PG	CSCO	PSFT	<b>Options</b>	EOA	BOOT	REL
EMC	ROK	CTXS	PMCS	OEX	EPC	BP.	RR.
F	RTN	CEFT	PDLI	MSFT	FME	BSY	RTR
FDX	S	CNXT	QCOM	DELL	HEN3	CBRY	SCTN
G	SLE	COST	SANM	IBM	IFX	CPI	SDR
GE	SO	DELL	SEBL	CSCO	LIN	CS.	SFW
GM	T	EBAY	SBUX		LHA	CW.	SHEL
HD	TXN	DISH	SPOT		MAN	DGE	SN
HET	TYC	FLEX	SUNW	<b>DTB</b>	MEO	EMG	STAN
HNZ	USB	GILD	TLAB	DAX	MLP	EMI	SXC
HON	VZ	ITWO	VRTS	EU3	MUV2	GLH	TSCO
HWP	WMB	IDPH	WCOM	ESTX50	RWE	GSK	ULVR
IBM	WMT	NTC	YHOO		SAP	HG.	VOD
					SCH	HNS	
					SIE		
					TKA		
					TUI		

This article provides instructions for using your web browser to access the free delayed data feed from IB. Use the Internet Explorer web browser to navigate to <http://www.interactivebrokers.com/>. Click the Systems | Demo menu as shown in this image.





The following image is displayed in your web browser. Click the big Login button in your browser.

### Trader Workstation Demo

The Interactive Brokers TWS demo mirrors the actual TWS in both form and function but utilizes 15 minute delayed quote data instead of real-time, and limits the number of **displayed symbols**, and does not execute and clear actual orders. The IB TWS demo is available from 12:30am - 11:59pm, seven days a week. If you experience technical difficulties with the demo system please email [tac@interactivebrokers.com](mailto:tac@interactivebrokers.com).



The next screen that displays in your browser shows the following Login form with a pre-assigned User Name and Password. Click the Login button.

### Login to TWS 811

**This is a demo version. Please click Login button below to proceed**

When the login screen appears, re-enter your password for your protection.  
**If the Login screen does not appear, click on the puzzle-piece icon below to download the Java Plug-In.**

User Name	edemo
Password	*****
Settings Dir	c:\IBJts <input type="button" value="Browse..."/>
<input type="button" value="Login"/>	<input checked="" type="checkbox"/> Use SSL

### Notice

**Important:** Closing this window will close the Java Trader Workstation

The Trader Workstation (TWS) form will display with example quote pages already filled in.



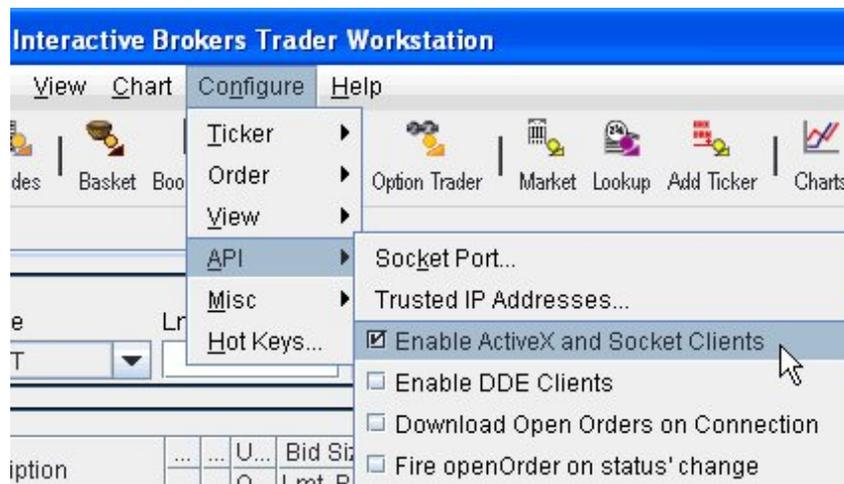
Symbol	Quantity	Type	Lmt Price	Aux Price	Routing
		LMT			Buy Sell Cle... SMART

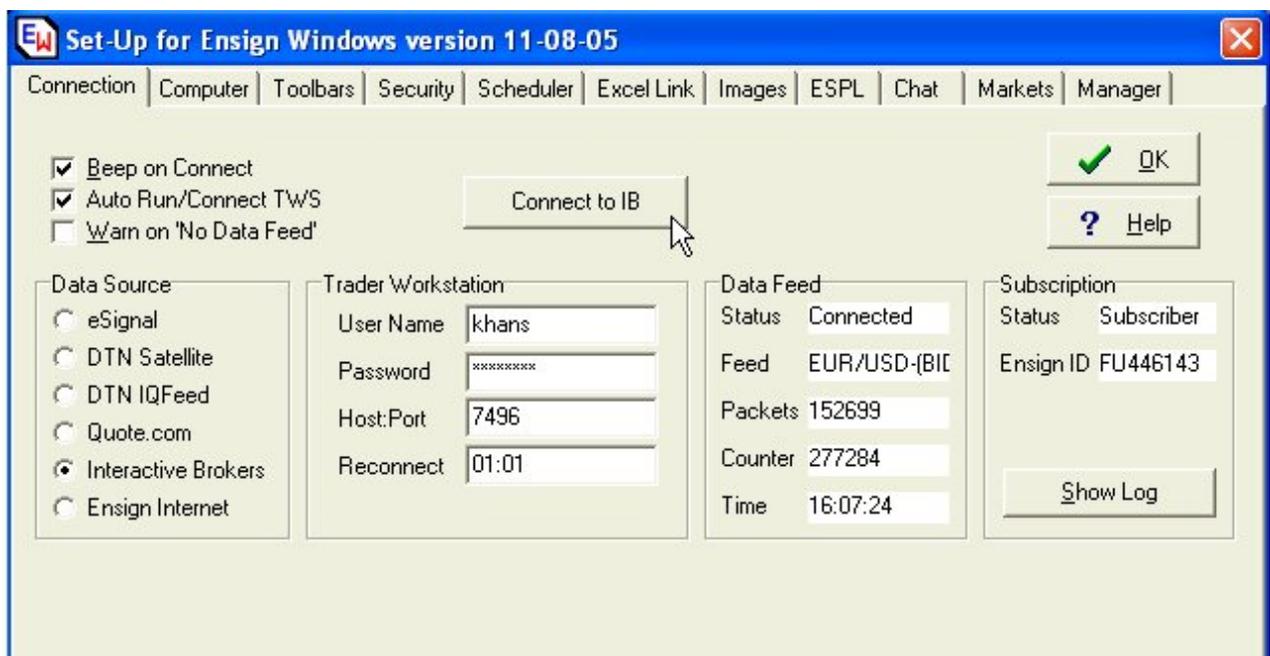
Order Management											
Un...	Exch	Description	...	...	...	Bid Size	Bid Price	Ask Price	Ask Size	Last Price	Change
						Lmt. Pr...	Aux. Price	Type	Trans...	Cancel	Status
ZF	ACE	DEC03 ...	0	...	...	1268	112'165	112'175	690	112'180	-0'040
ZN	ACE	DEC03 ...	0	...	...	16	113'190	113'205	2	113'205	-0'065
ZT	ACE	DEC03 ...	0	...	...	3	107'110	107'112	58	107'112	-0'020
E7	GLO...	DEC03 ...	0	...	...	5	1.1790	1.1810	5	1.1790	-0.0119
ES	GLO...	DEC03 ...	0	...	...	741	1052.00	1052.50	352	1052.50	+16.25
GE	GLO...	DEC03 ...	0	...	...	225	98.8225	98.8250	200	98.82...	
J7	GLO...	DEC03 ...	0	...	...	5	0.009000	0.010000	5	0.009...	
NQ	GLO...	DEC03 ...	0	...	...	226	1417.00	1418.00	131	1420.00	+41.50

Demo System - Quotes are delayed by 15 minutes

TWS provides the ability for a 3rd party application such as Ensign Windows to connect to it and obtain a data feed. In the TWS you must click the menu **Configure | API** and check the 'Enable ActiveX and Socket Clients' menu as shown here. This will permit Ensign Windows to connect as a Socket Client.



Now, run Ensign Windows program. If Ensign does not connect to the TWS, use menu **SetUp | Connection** to display this form and click the 'Connect to IB' button.

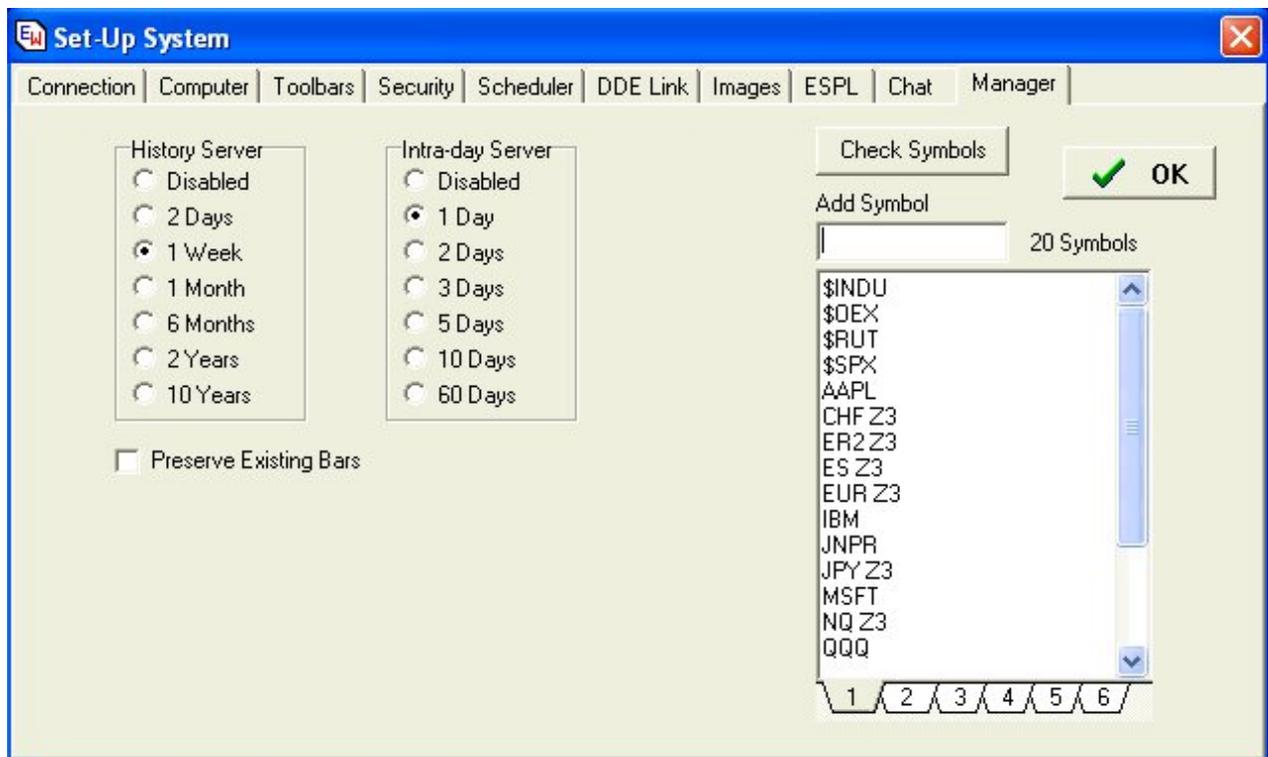




Ensign will show a message 'Go accept connection in TWS'. Bring the TWS into view using the Start task bar and click on the Yes button to accept the connection. Ensign Windows will then make a direct socket connection with TWS and receive the IB data feed.



In Ensign Windows, click menu SetUp | Manager and enter symbols to follow on the manager list. This image shows several commonly followed symbols.



The symbols that are on the Ensign manager list will receive data independently of whether or not they are being followed on a TWS quote page. The data will populate quote pages, charts, and time and sales forms in Ensign Windows, and update them tick by tick. The data feed sends the Last, Daily High, Daily Low, Daily Volume, Tick Volume, Bid, Bid Size, Ask, Ask Size and Yesterday's Close.

A comparison of the free Demo feed with IB's real-time feed reveals that the Demo feed is a small sampling of the actual feed. The symbol ES Z3, for example, updated 16 times in a 90-minute period on the free Demo feed, whereas the real-time feed updates dozens of times per minute.

IB does not have US pit traded futures. The scope for US futures is limited to those that trade electronically, such as ES Z5, NQ Z5, and YM Z5. IB does not provide TICKI, TIKI or PREM index symbols. IB does have TICK and TRIN symbols by exchange, example: \$TICK-NYSE and \$TRIN-NYSE.

IB does not have a historical database. Ensign Windows overcomes this limitation by purchasing data from DTN Market Access for tick, intra-day, daily, weekly and monthly data to refresh the Ensign charts. Ensign has the above refresh data for US and Canadian stocks, futures and indices, LIFFE, IPE, EuroNext, Eurex, and daily

refresh data for all foreign stock exchanges. The refresh is integrated in the same manner for the IB users as it is in Ensign versions for competing vendor data feeds.

Everyone is invited to [download Ensign Windows](#) for use with the Interactive Brokers feed. There is a 1 week free trial period for Ensign Windows. If you want to continue to use the program, click the Internet Services button and fill in the Order form to provide a credit card for Ensign to bill the monthly use fee of \$39.95. You can cancel at any time and your subscription will not be renewed the following month.

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In addition to IB's discounted commissions, what makes IB attractive is the amount of real-time data that is available for free when you have an account with Interactive Brokers. Consider the following two examples:

- US Securities & Commodities Bundle (Includes all Stock, Options and Futures exchanges)
- US Commodities (Includes Globex, ACE, NQLX, and OneChicago)

Real-time data from these exchanges is **Free**. However, a \$10.00 Market data fee will be charged when your account has less than \$30.00 in commissions per month. Even if the commission threshold is not reached in a month and the \$10 Market data fee is charged, the \$10 fee is still considerably less than paying exchange fees to have a real-time data feed.

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### Trading Tip:

#### Qualify CCI with Ergodic

One way to use the Ergodic indicator is as a qualifier for the CCI indicator. The blue line is the Ergodic study superimposed on the Commodity Channel Index study. Ergodic confirms the CCI extreme trades very well. We used to get a 50/50% win/loss ratio on these trades. The last few days it is running more like 80% winners. This method is only used for reversals when the CCI is in the extreme range. Thought you'd like to see what some are doing with Ensign Windows.





### Ergodic Indicator Properties Window

**Parameters**

Ave 1: 35

Ave 2: 35

Average: 2

Shift -L/R+: 0

Location: Sub Window 1

Data Point: Net

Spread Alignment: Center

**Study Lines**

Show	Color	Style	Marker	Color
<input type="checkbox"/> ERG Line	Red	Solid	None	Black
<input checked="" type="checkbox"/> Average	Blue	Solid	None	Black
<input type="checkbox"/> Spread	Magenta	Solid	Bar	Black

**Grid Lines**

-----

- 95%
- 90%
- 85%
- 80%
- 75%
- 70%
- 65%
- 60%
- 55%
- 50%
- 45%
- 40%
- 35%
- 30%
- 25%
- 20%
- 15%
- 10%
- 5%

OK

Cancel

Delete

Delete All

Use as Default

Show Values

Simple

**Study Mode**

Standard

Rising...Falling

Above...Below

Zones

**Formula**

Simple

Exponential

Weighted

Smoothed

Default 1 2 3 4 5 6 7 8 9 10 11 12 13 14 / Copy Tab