Integrated Datafeeds

The cycle toolbox has integrated external data-sources for end-of-day datasets. It includes major global stocks, market indices, crypto-currencies and forex data.

Stock market data

The market type ID to get major global stocks and indices datasets is **YFI**. Use Yahoo Finance for symbol search.

For weekly data add -W to the symbol.

Example symbols are:

Symbol	Name	Cycle Tools Symbol ID	Link
^GSPC	S&P 500 Index	^GSPC:YFI	Open
^GSPC-W	S&P 500 Index Weekly	^GSPC-W:YFI	Open
CL=F	Oil	CL=F:YFI	Open
ES=F	E Mini Futures	ES=F:YFI	Open
DX-Y.NYB-W	US Dollar Index Weekly	DX-Y.NYB-W:YFI	Open
GBPUSD=X	GBP/USD Currency in USD	GBPUSD=X:YFI	Open

Crypto-currency datasets

The market type ID to get crypto datasets is **CDS**.
Generic symbol format is: [FromSymbol]-[ToSymbol]-[Exchange]
Short usage is: [Symbol] – in this case ToSymbol is USD and the exchange is CCCAGG index [*].

Example symbols are:

Symbol	Name	Cycle Tools Symbol ID	Link
ETH	Ethereum USD	ETH:CDS	Open
BTC	Bitcoin USD	BTC:CDS	Open
LTC	Litecoin USD	LTC:CDS	Open
BTC-EUR-CCCAGG	Bitcoin EUR	BTC-EUR-CCCAGG:CDS	Open
ETH-JPY-COINBASE	Etheruem JPY at Coinbase	ETH-JPY-COINBASE:CDS	Open

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Managed Forex datasets

The market type ID to get managed forex currency pairs is **FX**.
Generic symbol format is: [FromSymbol][ToSymbol]

Symbol	Name	Cycle Tools Symbol ID	Link
EURUSD	EUR USD	EURUSD:FX	Open
USDJPY	USD JPY	USDJPY:FX	Open
EURGBP	EUR GBP	EURGBP:FX	Open

Economic datasets (FRED)

Access to the economic data services of the Economic Research Division of the Federal Reserve Bank of St. Louis. The market type ID to get FRED data is **FDS**.

Online symbol search via FRED: https://fred.stlouisfed.org/

Example symbols are:

Symbol	Name	Cycle Tools Symbol ID	Link
VIXCLS	CBOE Volatility Index	VIXCLS:FDS	Open
VXDCLS	DJIA Volatility Index	VXDCLS:FDS	Open
T5YIFR	5-Year Forward Inflation Expectation Rate	T5YIFR:FDS	Open
STLFSI2-W	St. Louis Fed Financial Stress Index (Weekly) More dataset details	STLFSI2-W:FDS	Open

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Quandl datasets

The market type ID to get free quandl datasets is **QDS**.
Generic symbol format to load free quandl data via the time series API:
[Quandl database code]-[Quandl dataset code]-[column]-[collapse]

[column] (optional)
Ensure that you pick that correct column number. The column number is different for each dataset.

[collapse] (optional):

none daily weekly monthly quarterly annual	Change the sampling frequency of the returned data. Default is `none`; i.e., data is returned in its original granularity.

Example symbols are:

Database-Symbol	Name	Cycle Tools Symbol ID	Link
CHRIS-EUREX_FDAX1-4	DAX Futures, Continuous Contract #1 (FDAX1) (Front Month), EUREX, Settle	CHRIS-EUREX_FDAX1-4:QDS	Open

FSE-VOW3_X	Volkswagen AG, Stock Price, Frankfurt Stock Exchange	FSE-VOW3_X:QDS	Open
BSE-Sensex	Bombay Stock Exchange – SENSEX Index	BSE-Sensex:QDS	Open
LBMA-Gold-2	Gold London Fixing USD PM (London Bullion Market Association) More dataset details	LBMA-Gold-2:QDS	Open
LBMA-Gold-2-weekly	Gold London Fixing USD PM weekly data	LBMA-Gold-2-weekly:QDS	Open
LBMA-Gold-4	Gold London Fixing GBP PM (London Bullion Market Association) More dataset details	LBMA-Gold-4:QDS	Open
LBMA-Silver-3	Silver London Fixing EUR (London Bullion Market Association) More dataset details	LBMA-Silver-3:QDS	Open
ECB-EURJPY-1	EUR vs JPY Exchange Rate (European Central Bank) More dataset details	ECB-EURJPY:QDS	Open
CHRIS-ICE_CC5-4	Cocoa Futures, Continuous Contract (Settle) More dataset details	CHRIS-ICE_CC5-4:QDS	Open
CHRIS-ICE_B1-4	Brent Crude Futures, Continuous Contract (Settle) More dataset details	CHRIS-ICE_B1-4:QDS	Open
CHRIS-ICE_B1-4-weekly	Brent Crude Futures, Continuous Contract (Settle) - weekly	CHRIS-ICE_B1-4-weekly:QDS	Open

*) Data is sourced from CryptoCompare. If no exchange is specified the CCCAGG index data will be returned. The Crypto Coin Comparison Aggregated Index (“CCCAGG”) refers to the real-time index calculation methodology, the purpose of which is to show the best price estimation for crypto traders and investors to value their portfolio at any time. It aggregates transaction data of over 70 exchanges,using 24 hour volume weighted average. The CCCAGG is calculated for each crypto coin in eachcurrency it is trading in. We provide the data from CryptoCompare to the community based on their license without any additional change or charge (for research, software/applicationdevelopment, portfolio valuation, etc.), and is under the Creative Commons Attribution-NonCommercial3.0 Unported (CC BY-NC 3.0) license (https://creativecommons.org/licenses/by-nc/3.0/).

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