Blueshift Data FAQs

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What are the datasets available on Blueshift?

Currently, Blueshift provides data for US equities, Indian equities and forex pairs. The details of the datasets are as follows:

US Equities

The US equities dataset provides minute-level price/ volume data (open, high, low, close and volume) for a liquidity filtered universe of top 1000 stocks and ETFs. The data starts from January 2008. SPDR S&P 500 ETF (SPY) is the default benchmark.

NSE

The NSE dataset provides minute-level price/ volume data (open, high, low, close and volume) for Indian equities. This dataset includes a selection of top 1000 stocks and ETFs, based on a liquidity benchmark. The data starts from January 2007. NSE NIFTY 50 is the default benchmark.

Some additional points to keep in mind, about the US Equities and NSE datasets:

- An asset symbol will be available to trade only for the time period it was a member of the benchmark.
- If a member undergoes a change in the ticker symbol, then the old symbol will be discontinued.

- In a low liquidity period, the last traded price will be carried forward and the volume will be set as zero. This ensures continuity in strategy computations (like moving averages, etc), but will not allow any simulated trades to take place on such a period.

FX Minutes

This dataset provides minute-level price data (open, high, low, close and a proxy volume) for the top 10 currency pairs. The available pairs are:

1. AUD/USD
2. EUR/CHF
3. EUR/JPY
4. EUR/USD
5. GBP/JPY
6. GBP/USD
7. NZD/USD
8. USD/CAD
9. USD/CHF
10. USD/JPY

The data starts from January 2008.

Crypto

This dataset provides minute-level price/ volume data (open, high, low, close and volume) for its members. Members include a selection of top coins by market cap. This static universe consists of 9 coins each in the USDT and INR markets, in addition to USDT/INR pair.

1. BTC
2. ETH
3. ADA
4. BNB
5. MATIC
6. XRP
7. SOL
8. DOT
9. LUNA

The data starts from Jan 2018 and BTC/USDT is the benchmark.

How to change the dataset on Blueshift?

On the right side of the console, you can see a Dataset tab. When you click on the drop-down button, the available dataset will appear.

You must pick a dataset consistent with your strategy. For example, if you have developed a strategy to trade on Apple stock, you must choose the US Equities dataset to run it without error. Similarly, if you have created a strategy on the Indian equities market, you must choose the NSE dataset.

How to specify and modify the tickers in a strategy created on Blueshift?

You can specify the ticker's name using the symbol method of the blueshift, as shown below.

```python
 9    # blueshift
10    from blueshift.api import(symbol,
11                              order_target_percent,
12                              schedule_function,
13                              date_rules,
14                              time_rules,
15                              get_datetime
16                              )
17
18    def initialize(context):
19        """
20            A function to define things to do at the start of the strategy
21        """
22
23        # Define symbol
24        context.security = symbol('AMZN')
25
26        """
27            Call rebalance function on the first trading day of each month
28            after 2.5 hours from market open
29        """
```

Suppose you want to run the strategy on the Indian equities data, say TCS stock, you can change the ticker symbol from AAPL to TCS, as shown below.

```
39    def initialize(context):
40        """
41            A function to define things to do at the start of the strategy.
42        """
43
44        # Define symbol
45        context.security = symbol('TCS')
46
```

Note, you also need to change the datasets from US Equities to NSE, depending upon the data query while backtesting.

How to specify symbols for FX pairs?

To define a currency pair, you simply have to type the name of the currency pair. For example, if you want to use USD/JPY, then use "USD/JPY" as the symbol. Also, make sure to select the Forex dataset, from the dataset dropbox.

```
39  def initialize(context):
40      """
41          A function to define things to do at the start of the strategy.
42      """
43
44      # Define symbol
45      context.security = symbol('USD/JPY')
46
```

How to specify symbols for Crypto?

To define a cryptocurrency, you need to specify them as pairs, either against USDT (e.g. BTC/USDT) or INR (e.g. BTC/INR). Ensure that you select the Crypto dataset, from the dataset dropbox.

```
29
30  def initialize(context):
31
32      # Define symbol
33      context.security = symbol('SOL/INR')
34
```

To know more about the Blueshift datasets, refer to the link.

How to change the benchmark for Crypto?

By default, BTC/USDT is the benchmark used in Blueshift. To change the benchmark to other cryptocurrency pairs such as ETH/INR, you can use the following code:

```python
18   #import set_benchmark and symbol from blueshift api
19   from blueshift.api import set_benchmark, symbol
20
21   def initialize(context):
22       # Replace the cryptocurrency pair you want as the benchmark
23       # For example, if you want ETH/INR to be the benchmark
24       set_benchmark(symbol('ETH/INR'))
25
```