

Operations >



Historical & Real-Time Data

This page contains information on historical and real-time data as provided by your connectivity provider to NinjaTrader as well as information on filtering real-time data and dividend/split adjusting historical data.

Understanding the data provided by your connectivity provider

Historical and Real-Time Data

NinjaTrader, LLC is not a market data provider. Historical data is provided by our connectivity providers that offer historical data as part of their service. The table below displays all NinjaTrader supported connectivity providers as well as the historical and real-time data provided by each:

Connectivity Provider	Real-Time Data	Historical Tick Data	Historical Bid/Ask Minute Data	Historical Bid/Ask Daily Data	Historical Bid/Ask Tick Data	Historical Minute Data	Historical Daily Data	Real-Time Timestamp	Instruments Supported	Real-Time News	64-bit Support
Kinetick www.kinetick.com	YES (subscription only)	YES (subscription only)	NO	NO	YES	YES (subscription only)	YES	Native	E, F, FX, I	YES	YES
BarChart	YES	YES	NO	NO	NO	YES	YES	Native	E, F, FX, I	NO	YES
Continuum	YES	YES	YES	YES	YES	YES	YES	Native	F, I	NO	YES
CQG	YES	YES	YES	YES	YES	YES	YES	Native	F, I	NO	YES
eSignal	YES	YES	NO	NO	YES	YES	YES	Native	E, F, FX, I	YES	NO
FXCM	YES	YES	YES	YES	YES	YES	YES	Native	FX	NO	YES
GAIN Capital/FOREX.COM	YES	YES (24 hours back)	YES (With NT server selected)	YES (With NT server selected)	YES (With NT server selected)	YES (24 hours back)	NO	Local	FX	NO	YES
Google	NO	NO	NO	NO	NO	NO	YES	---	E	NO	YES
Interactive Brokers	YES	NO	NO	NO	NO	YES (live account only)	YES (live account only)	Local	E, F, FX, I	NO	YES
IQFeed	YES	YES	NO	NO	NO	YES	YES	Native	E, F, FX, I	YES	YES
MB Trading	YES	YES	NO	NO	NO	YES	YES	Local	E, F, FX, I	NO	NO
Patsystems	YES	NO	NO	NO	NO	NO	NO	Local	F	NO	NO
Rithmic	YES	YES	YES	YES	YES	YES	YES	Native	F	NO	YES
TD Ameritrade	YES	NO	NO	NO	NO	YES	YES	Local	E, I	YES	NO
TradeStation	YES	NO	NO	NO	NO	YES	NO	---	E, F, FX, I	NO	NO
Trading Technologies	YES	NO	NO	NO	NO	NO	NO	Local	F	NO	NO
Vision Financial	YES	YES	YES	YES	YES	YES	YES	Native	F	NO	YES
YAHOO	NO	NO	NO	NO	NO	NO	YES	Local	E	NO	YES
Zen-Fire	YES	YES	YES	YES	YES	YES	YES	Native	F	NO	YES

E = Equities

F = Futures

FX = Forex

I = Indexes

NinjaTrader Converts Real-Time Data into Historical Data

NinjaTrader stores real-time incoming tick data to your local PC if you have a Chart or **Market Analyzer** (must have an indicator column added) window open. This data can then be used as historical data. For example, if you open a chart and let it run all day long, the data collected today, will be available as historical data when you open the same chart tomorrow.

Connecting to your Broker and a Market Data Provider Simultaneously

If your broker technology does not support historical data, you can connect to a service like eSignal at the same time as connecting to your broker so that you can receive historical data. Please see the topic on [Multiple Connections](#) for additional information.

Create a Connection to Yahoo for Free Historical Daily Data

You can create a connection to Yahoo Finance via the [Connection Guide](#). This connection provides access to free historical daily data that can be used for system development and backtesting.

✚ When does NinjaTrader load historical data?

✚ How to use the real-time Tick Filter

✚ Understanding splits and dividends

✚ Understanding merge policies