

Adjusting Data

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General Information

Sierra Chart has a function to adjust data in a chart data file. You can adjust for stock splits, multiply the price or volume data to move the decimal point right or left in the data values, adjust the time stamp of the data, or add or subtract an amount to or from the prices. Select **Edit >> Adjust Data** on the menu to adjust the data in the chart data file for the active chart.

The first step with any adjustment is to enter the period to adjust. Set the **First Date and Time to Adjust** and the **Last Date and Time to Adjust** controls. The time field is not relevant for Historical Daily data charts. The **Last Date and Time to Adjust** is included in the adjustment.

When you are using the **Continuous Contract** option for futures in **Chart >> Chart Settings >> Symbol**, then any adjustments to the data in the chart using the **Adjust Data** functionality described on this page, only applies to the current Symbol set in **Chart >> Chart Settings** and not the prior dated futures contracts loaded into the chart by the **Continuous Contract** option.

To adjust prior futures contracts, you will need to manually open up those Symbols through **File >> New/Open Historical/Intraday Chart**.

Stock Split

The easiest way to adjust for a split is to download all the data for the symbol again rather than using the stock split function documented here. To do this, go to the chart and select **Edit >> Delete All Data And Download**.

To adjust for a stock split: Select **Adjust for Split** option in the **Edit >> Adjust Data** window. Use the drop down list boxes to set the split ratio. The **Last Date and Time to Adjust** needs to be the Date-Time before the split took place. Press **OK** to perform the stock split adjustments.

Setting the split ratio to 1 for 1 will just regenerate the data file.

Adjust Price or Volume

The **Adjust Price or Volume** option to adjust historical price or volume data with a decimal point position which is incorrect or needs to be adjusted for some other reason.

Follow the instructions below to adjust Price or Volume.

1. Select **File >> Disconnect**.
2. Go to the chart that requires the adjustment of its data.
3. Select **Edit >> Adjust Data**.
4. Select the **Adjust Price and Volume** option.
5. Set the **Price Multiplier**, **Volume Multiplier** or **Trades/Open Interest Multiplier** to what you require. If no changes should be made to price, then set that multiplier to 1. If no changes should be made to volume then, set that multiplier to 1.
6. Set the **Last Date and Time to Adjust** to the Date and Time of the last data record to adjust.
7. Press the **OK** button to perform the adjustment.
8. This needs to be done for each symbol as required.
9. Select **File >> Connect to Data Feed**.

Add/Subtract Amount

Use for futures contract rollovers or mutual fund distributions. Use a negative value to Subtract.

To adjust for a mutual fund distribution: Select the **Add/Subtract Amount** option button. Enter the distribution amount as a negative number. Press **OK** to do the adjustment.

To adjust the data down for example by 10, select the **Add/Subtract Amount** option. Enter -10 in the **Amount to Add/Subtract** box. To adjust the data up for example by 5, enter 5 in the **Amount to Add/Subtract** box. Set the **Last Date and Time to Adjust** to the Date-Time of the last bar you want to adjust in the chart. Press **OK**. The Open, High, Low and Close will be adjusted.

Futures Rollover Adjustments

If you have joined together different futures contract delivery months and want the prices at the time of rollover to match, then the usual method is to adjust the prior data, that exists before the rollover, by the difference between the prices. To determine the amount to adjust by, look at the settlement prices on the rollover day for both the new and the old contracts. Calculate the difference between these and round it off to the nearest tick. This is the amount you will need to adjust the old contract data in the file by.

Time Adjustment

For Intraday data, you can adjust the times in the data file with this option. This will add or subtract the set amount of time to every record in the range specified in the **First Date and Time to Adjust** and the **Last Date and Time to Adjust** boxes. This is generally only useful if you have imported Intraday data that uses a time zone other than GMT/UTC.

How to Undo an Adjustment

To undo an adjustment, use the opposite settings and do another adjustment. For example, if you did a 2 for 1 split, then do a 1 for 2 split to undo the previous split.

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