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Streaming IQFeed through Excel

IQFeed includes a sample spreadsheet that provides users with the option of streaming quotes in Excel. This spreadsheet uses Dynamic Data Exchange (DDE) to communicate with Excel. The file **SampleDDESpreadsheet.xls** can be found at **C:\Program Files\DTN\IQFeed**. (Or *if you're running a legacy 32-bit version of IQFeed, the sample spreadsheet is found at* **C:\Program Files (x86)\DTN\IQFeed**.

How to Use

To run the Sample DDE Spreadsheet, double-click its file name, (SampleDDESpreadsheet.xls).

A Microsoft Excel warning message will appear:



Spreadsheet Requirements

- IQFeed
- Microsoft Windows (7 or greater)
- A version of Excel that supports DDE

To continue, click **Update**. Another Microsoft Excel warning message should appear:



To continue, click Yes to All.



After signing into IQFeed, you should see a few sample symbols that are streaming in the spreadsheet (if you don't, please skip to page 4). You can modify this sample spreadsheet to create your own, simply by adding/removing symbols and/or data fields. The following instructions will explain how to enter data formulas or how to use the IQLink macro.

Data Formula

The formula for DDE links from IQFeed (IQLink) is:

=IQLink|'symbol'!'field'

Just replace the word *symbol* with the actual market symbol and replace *field* with the field name for the data you wish to see (a complete list of available field names are included toward the bottom of this help guide).

If the symbol or field has a space, make sure it has single quotes around it.

Using the IQLink Macro Operation

In order to avoid entering individual formulas for each symbol/field, you may want to use our IQLink macro instead.

- Enter symbols in a single column without empty rows between symbols (e.g. start at field A2 and enter symbols through A10).
- Enter the field names on the same row, without empty columns between field names (e.g. start at field B1 and enter field names through G1).
- After you have entered the symbols and fields you want, highlight the entire area between the symbols and field names (ie: start highlight at B2 and highlight through G10).
- Click the **View** tab in Excel, then click on **Macros**. Select IQLink DDE from the list of macros, and click **RUN**. The fields which were highlighted will automatically begin updating with dynamic data from IQFeed.

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1	LAST	TICK TREND	CHANGE	VOLUME	% CHG	BID	B SIZE	ASK	A SIZE
2 MSFT	335.40		5.59	6,287,552	1.695%	335.40	200	335.42	200
3 INTC	35.08	++.+	(0.49)	8,312,298	-1.365%	35.05	1200	35.06	500
4 COMPX.X	12,728.65		85.64	0	0.677%	0.00	0	0.00	0
5 INDU.X	32,660.63	.+.+.++	243.04	60.066.255	0.750%	32651.69	0	32666.91	0
6 GE	108.81	a,+++++++++++++++++++++++++++++++++	2.46	754,271	2.313%	108.79	100	108.83	200
7 IBM 8	143.19	+-++-+,-,-	0.67	481,220	0.470%	143.19	100	143.25	200
9		Example Calculations Based on IQLink Data:	Portfolio Change	Total Volume	Total % Change				
11			336.92	75,901,596	4.541%				



What If the SpreadSheet is not Updating?

If you are signed into IQFeed but the Sample DDE Spreadsheet is not updating, the most likely reason is that DDE is not enabled in Excel. To enable DDE:

- 1. Open the Excel Options menu (File > Options)
- 2. Click on Trust Center Settings...
- 3. Select External Content
- 4. Under Security settings for Dynamic Data Exchange, check the boxes for "Enable Dynamic Data Exchange Server Lookup" and
 - "Enable Dynamic Data Exchange Server Launch."



Also, depending on your security settings, you may need to add the IQFeed file path (C:\Program Files\DTN\IQFeed) to "Trusted Locations."



Available Fields

The following fields are available to view in Excel, depending on the symbol and the exchange/service permissions on your account.

% Chg	Ratio of Change / Close
% Held	Percent held by institutions
52wk High	Highest trade price in the last 52 weeks
52wk High Date	Date 52 week High was set
52wk Low	Lowest trade price in the last 52 weeks
52wk Low Date	Date 52 week low was set
5yr Growth %	5 Year Growth Percentage
7day Yield	Yield is the income generated by an investement over a seven-day period (after expenses). This yield is then annualized by assuming the account will earn the same reate each week for 52 weeks. Then the total income is show as a percentage of the orifinal investement (Money Markets).
A Size	Largest number of shares represented by a single order at the best ask price
Alerts	If any alerts are set for the symbol
Ask	The lowest price a stock or commodity is offered for sale. Displays the best ask currently available.
Ask Chg	Difference between the current Ask price and the previous Ask Price
AskTime	Time the Ask Price was last updated.
Assests	Total Assests
Avg Mat	Average number opf days until maturity (Money Markets)
Avg Vol	30 day average trading volume
B Size	Largest number of shares represented by a single order at the best bid price
Bal Dat	Balance sheet date
Beta	Measures a stock's volatility in relation to the rest of the market as measured by the S&P 500 Index
Bid	The highest price a prospective buyer is prepared to pay for a security. Displays the best bid currently avialable
Big Chg	The difference between the current Bid price and the previous Bid price

BidTime	The time the Bid Price last updated
Bid Tick	Indicates if the current bid is higher or lower than the previous trade (NASDAQ stocks only)
Cal High	Calendar Year High
Cal High Date	Date Calendar Year High was set
Cal Low	Calendar Year Low
Cal Low Date	Date Calendar Year Low was set
Days to Exp	Number of days until the contract expires (Options and Futures)
Change	Today's Change (Last - Close)
ChgFrmOpn	Today's change since market open (Last - Open)
Close	Yesterday's closing trade price
CloseRange	Closing Price Range
CloseRange2	Closing Price Range 2
Delay	Number of minutes a quote is delayed (Exchange Mandated Delay) - Delayed Quotes Only
Div Amt	Most recent dividend amount
Div Pay Date	Dividend Pay Date
Div Rate	Indicated annual dividend rate based on latest payment
Div Yield	Dividend Yield - The latest annual dividend divided by the last price of the security multiplied by 100
EPS	Latest Quarter Earnings Per Share
Est EPS	Next year earnings per share estimate
Next Year EPS	Next year earnings per share estimate
ET Change	Extended Trading Change (ET Last - Yesterday's Close)
ET Diff	Extended Trading Difference - Difference in price since market close (ET Last - Last)
ET Last	Extended Trading Last - Last trade price including pre and post market trades (only on NASDAQ)



Ex Div	Interval of time between the announcement and payment of a confirmed dividend. An investor who buys stock during this period is not entitled to the dividend
Exchange	Exchange the symbol is traded on
Exp Date	Contract Expiration Date
Fisc Yr End	Fiscal year end
High	Today's highest trade price
Hist Vol	30 day historical volatility
Last	Last trade price
Latest Headline	On Watch List, displays the latest headline for symbo since the Watch List was opened.
Leap Symbols	Leap symbol(s)
Liabilities	Current Liabilitites (millions)
Listed Market	Primary Listed Exchange
Low	Today's lowest trade price
LT Debt	Long Term Debt
Mkt Center	Market identifier for NASDAQ (BB = OTC Bulletin Board, SC = NAS- DAQ Small Cap Market, NAT = NASDAQ National Market)
Mkt Cap	Total market capitalization (Last Price * common shares outstanding)
Name	Description / Name of the Company or Ticker symbol
NAV	Net Asset Value - The market value of a mutual fund share equal to the net asset of a fund divided by the total number of shares outstanding
News	On Watch List, the number of news stories for today.
Notes	On Watch List, user entered notes
Open	Today's opening trade price
Open Int	Open Interest - The total number of futures or futures options contracts that have not been executed, closed out, or allowed to expier
OpenRange	Open Range
OpenRange2	Open Range 2
Options Symbols	Base Option symbol(s)
P/E	Price to Earnings ratio - The price of a stock divided by the reported earnings from the last 12 months.

Prev Vol	Total cumulative volume for the previous trading session.	
Range	Trading Range for the current day (high - low)	
Regional Vol	Today's regional cumulative volume for NYSE and AMEX stocks only	
Regions	List of Regional Exchanges Trading	
Restricted	Identifies if a NASDAQ stock is restriced from short sales. Click here for list of Security Types.	
Settle	Settement price for today	
SIC	Standard Indrustry Classification Code	
Shares out	Common shares outstanding (thousands)	
Split 1 Date	1st Split Date	
Split 1 Ratio	Split Ratio	
Split 2 Date	2nd Split Date	
Split 2 Ratio	Split Ratio	
Spread	Difference between Bid & Ask Price	
Strike	Stike Price for Options	
Symbol	DTN Symbol for the issue being watched	
T Time	Time of most recent trade, bid or ask ("t" for a Trade update, "b" for a Bid update, 'a' for an Ask update and "o" for anything else)	
TickID	Identifier for bundled tick	
Tick Trend	Indicates if the current trade is higher, lower, or the same as the previ- ous trade. Displays the last 8 values.	
Trade Date	Date of last trade	
Trades Today	The total number opf times the issue has traded in the current session	
Tick Vol	Trade size - size of the last trade	
Tot Assets	Current Assets (millions)	
Туре	Last Trade Information: T = Trade B = Bid or Ask O = Other	
Volatility	Today's volatility in releation to its current price (today's range / last price)	
Volume	Today's cumulative volume	
VWAP	Volume Weighted Average Price	