

Streaming IQFeed through Excel (with DDE)

NOTE: DDE is a legacy technology that may not be supported in Excel at some point. If that happens, you will need to find an alternative solution to view your market data via a spreadsheet. We have found that DDE works well in OpenOffice, which is an open-source alternative to Excel. Also, there is a third-party software, called XLQ, which runs with IQFeed. Lastly, you may consider switching from IQFeed to our ProphetX platform (<https://www.dtn.com/agriculture/agribusiness/prophetx/>). If interested in ProphetX or in receiving a demo of ProphetX, please reach out to your sales representative.

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, at C:\Program Files (x86)\DTN\IQFeed).

What is DDE?

DDE (Dynamic Data Exchange) is a technology for inter-process communication developed for Windows in 1987 but largely abandoned by Microsoft in favor of the RTD (Real-Time Data) function in Excel. However, DDE remains popular with users, particularly for financial data distribution, and is maintained in Windows systems for the sake of backward compatibility.

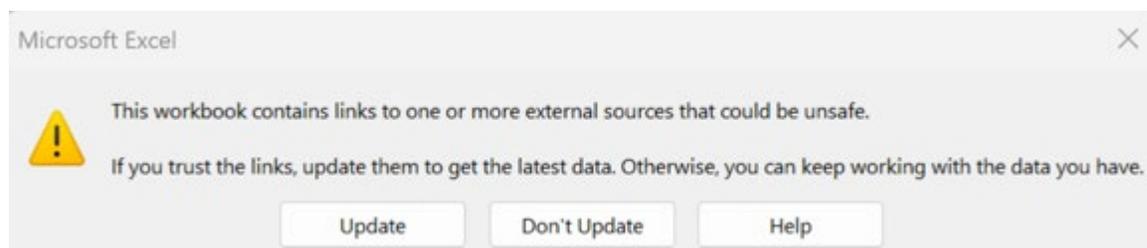
(Note: the IQFeed Sample DDE Spreadsheet is not compatible with Excel's RTD function.)

Requirements

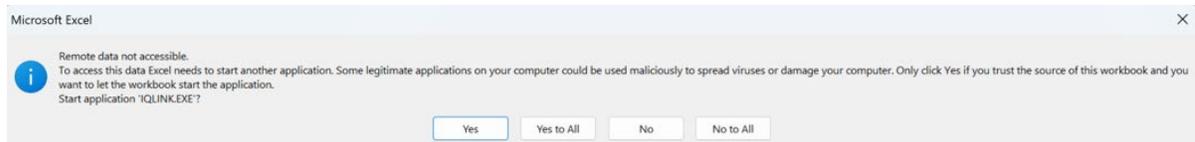
- IQFeed
- Microsoft Windows 10+
- A version of Excel that supports DDE

How to Use

When you run the Sample DDE Spreadsheet, a Microsoft Excel warning message will appear:

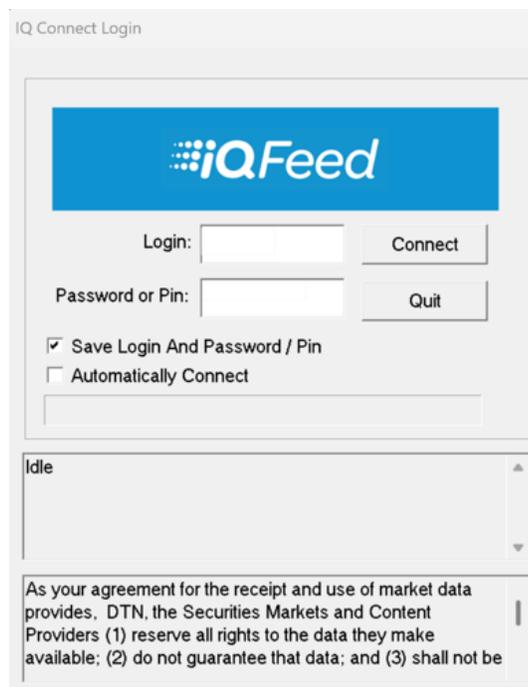


To continue, click **Update**. Another Microsoft Excel warning message should appear:

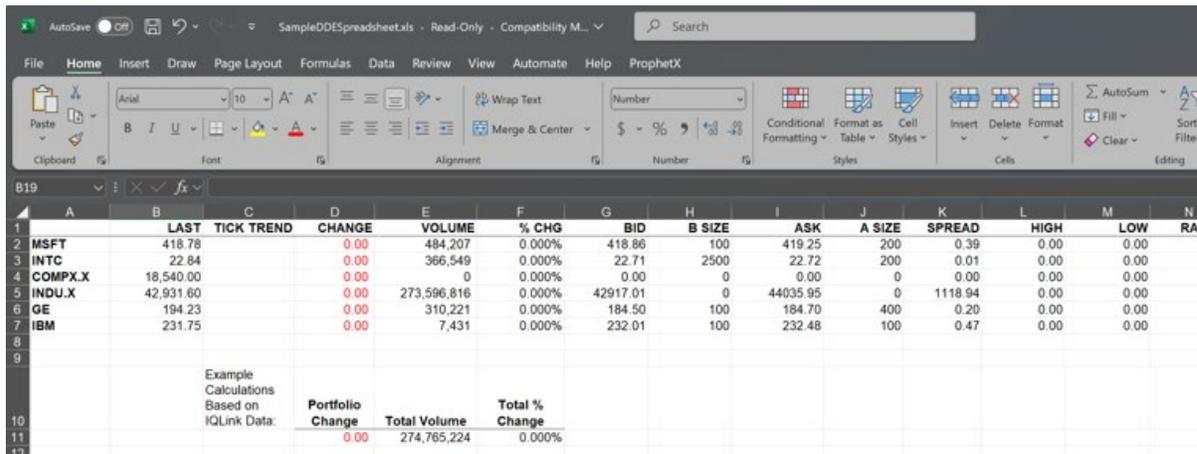


To continue, click **Yes to All**.

Next, you will be prompted to sign into the IQFeed client (unless you already are through another application).



After successfully signing into IQFeed, you should see a few sample symbols that are streaming in the spreadsheet (if you don't, please skip to the troubleshooting section below).



	A	B	C	D	E	F	G	H	I	J	K	L	M	N
		LAST	TICK TREND	CHANGE	VOLUME	% CHG	BID	B SIZE	ASK	A SIZE	SPREAD	HIGH	LOW	RA
2	MSFT	418.78		0.00	484,207	0.000%	418.86	100	419.25	200	0.39	0.00	0.00	
3	INTC	22.84		0.00	366,549	0.000%	22.71	2500	22.72	200	0.01	0.00	0.00	
4	COMPX.X	18,540.00		0.00	0	0.000%	0.00	0	0.00	0	0.00	0.00	0.00	
5	INDU.X	42,931.60		0.00	273,596,816	0.000%	42917.01	0	44035.95	0	1118.94	0.00	0.00	
6	GE	194.23		0.00	310,221	0.000%	184.50	100	184.70	400	0.20	0.00	0.00	
7	IBM	231.75		0.00	7,431	0.000%	232.01	100	232.48	100	0.47	0.00	0.00	
9														
10			Example Calculations Based on IQLink Data:											
11				Portfolio Change	Total Volume	Total % Change								
12				0.00	274,765,224	0.000%								

You can modify this sample spreadsheet to create your own, simply by adding or 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 the DDE links from IQFeed (IQLink) is:

=IQLink|'symbol'!'field'

Just replace the word symbol with the actual market symbol and replace field with the fieldname for the data you wish to see (a complete list of available field names is 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

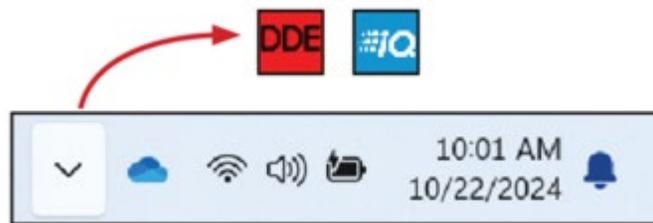
To avoid entering individual formulas for each symbol/field, you may want to use our IQLink macro instead.

- Enter symbols in a single column without empty rows between symbols (using the spreadsheet screenshot above as an example, start at field A2 and enter symbols through A10).
- Enter the field names in the same row, without empty columns between field names (e.g. Start at field B1 and enter field names through G1).

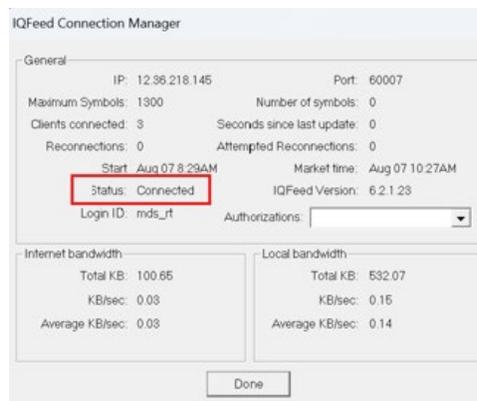
- After you have entered the symbols and fields you want, highlight the entire area between the symbols and field names (e.g. start highlight at B2 and highlight through G10).
- Click the **View** tab in Excel, then click on **Macros**. Select IQLink DDE from the list of macros and click **Run**. The fields which were highlighted will automatically begin updating with dynamic data from IQFeed.

Troubleshooting

If the spreadsheet is not updating, verify that you are logged into IQFeed. Open the IQFeed Connection Manager, which you should see as a blue icon in your Windows System Tray (by default, it's located at the bottom right of Windows). It may be a hidden icon, so click the arrow to show hidden icons. There should be a red DDE icon as well.

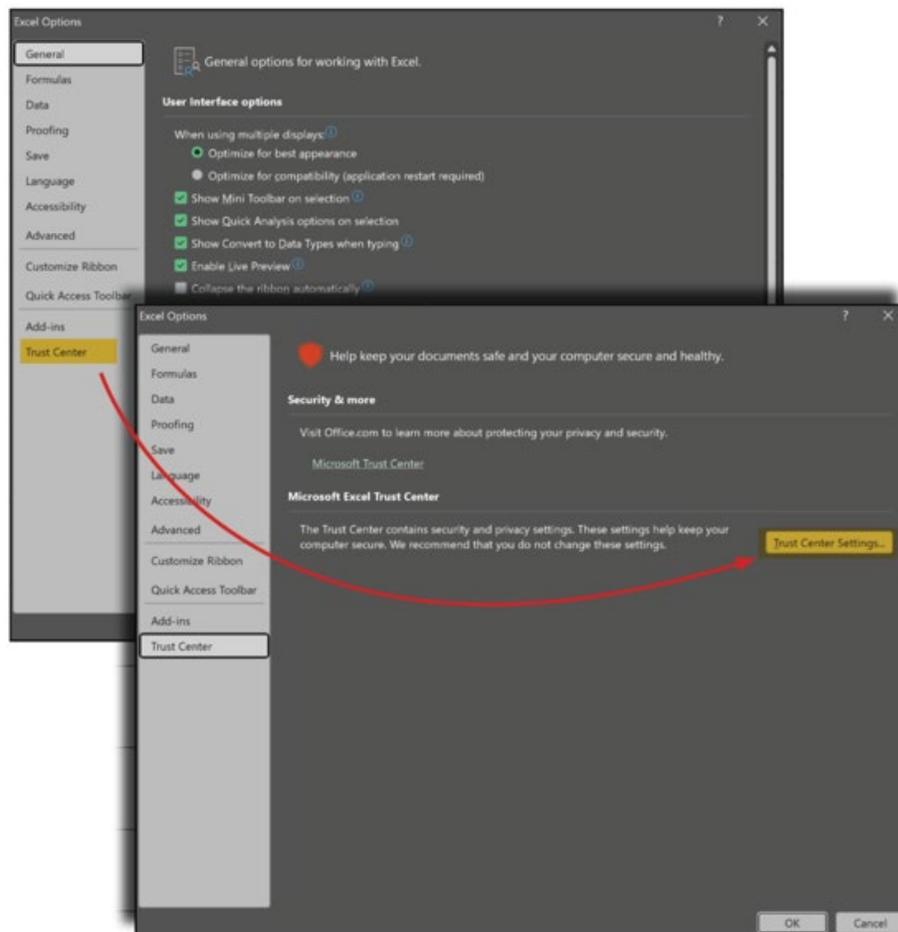


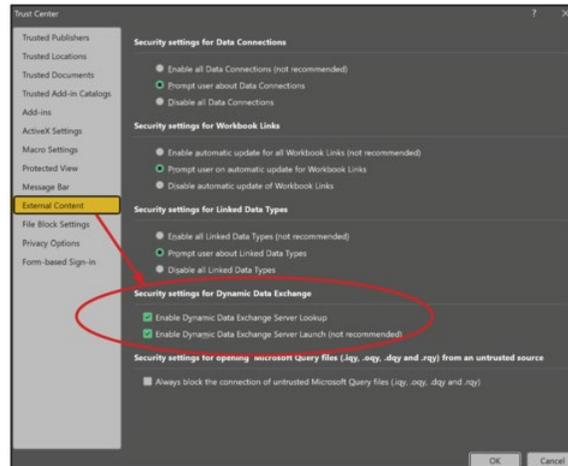
Double left-click on the blue icon to open the IQFeed Connection Manager. This window will identify whether you are connected to IQFeed or not.



If you are signed into IQFeed but the Sample DDE Spreadsheet is still 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 the Trust Center's **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.

% Change	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 investment over a seven-day period (after expenses). This yield is then annualized by assuming the account will earn the same rate each week for 52 weeks. Then the total income is shown as a percentage of the original investment (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
Assets	Total Assets
Avg Mat	Average number of 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 available
Bid Chg	The difference between the current Bid price and the previous Bid price
BidTime	The time the Bid Price was 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’s earnings per share estimate
Next Year EPS	Next year’s 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 List – 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 the symbol since the Watch List was opened.
Leap Symbols	Leap symbol(s)
Liabilities	Current Liabilities (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 = NASDAQ Small Cap Market, NAT = NASDAQ National Market)

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 option contracts that have not been executed, close out or allowed to expire
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 restricted for short sales. Click here for the list of Security Types.
Settle	Settlement price for today.
SIC	Standard Industry Classification Code
Shares out	Common shares outstanding (thousands)
Split 1 Date	1 st Split Date
Split 1 Ratio	Split Ratio
Split 2 Date	2 nd Split Date
Split 2 Ratio	Split Ratio
Spread	Difference between Bid & Ask Price
Strike	Strike 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	(reserved for future use)
Tick Trend	Indicates if the current trade is higher, lower or the same as the previous trade. Displays the last 8 values.
Trade Date	Date of last trade
Trades Today	The total number of times the issue has traded in the current session
Tick Vol	Trade size – size of the last trade
Tot Assets	Current Assets (millions)
Type	Last Trade Information: “T” = Trade, “B” = Bid or Ask, “O” = other
Volatility	Today volatility in relation to its current price (today’s range / last price)
Volume	Today’s cumulative volume
VWAP	Volume Weighted Average Price