



Excel DDE

Setup Guide

December 3, 2020

DDE Functionality

It is possible to use GF API functionality inside Excel for users with advanced knowledge in programming. Possible implementations:

1. Drag-n-drop values from StoneX Futures Trader to Excel
2. Drag-n-drop DDE links from StoneX Futures Trader to Excel
3. Manual construction advanced DDE links and requests
4. Excel add-in with set of user-defined functions to complement DDE functionality and support advanced commands in "electronic table" manner. For example, send order as `=SendOrder("Buy", A1, "ESU20", "Limit", A2)`
5. Integration GF API into Excel.

Drag-n-drop

StoneX Futures Trader supports drag-n-drop operations from our software to Excel (from Quotes, Orders, Average Positions, Account Summary views). The user can drag a selected range of values as well as DDE links to these corresponding values.

Instructions:

1. Add desired columns to Quote board, right click and go to Column Setup to configure
2. Highlight contracts and hold CTRL key
3. Drag and drop into Excel.

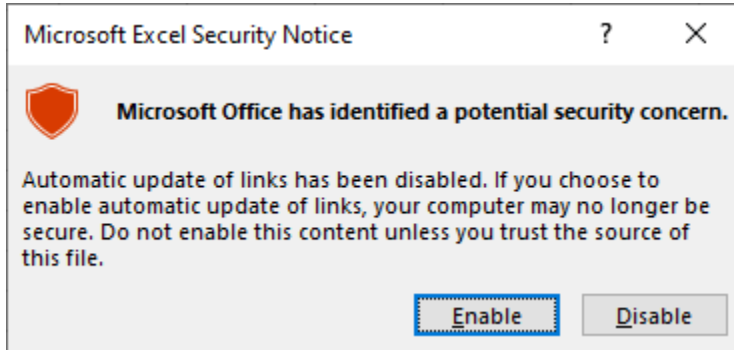
The screenshot shows the StoneX Futures Trader Demo interface with several panels. The 'Account Summary' panel displays financial data for account DEMO343162. The 'Quotes' panel shows a list of contracts with columns for Symbol, TotalVol, Description, Last, Chg, and Bid/Ask. The 'Standard Futures Order Entry' panel is visible below. An Excel spreadsheet is open on the right, showing a grid of data. Annotations indicate the process of highlighting contracts in the Quotes panel and dragging them into the Excel spreadsheet.

1. Highlight contracts

2. Hold CTRL on your keyboard and drag from Quote board

3. Drop into Excel

If you see a prompt in Excel, click on Enable.



Formulas are automatically built:

	A	B	C	D	E	F	G	H	I	J
1	Symbol	Chg	Last	Bid	Ask	TotalVol	High	Low	Open	Prior Settle
2	ESM21	6.25	4177.75	4177.75	4178	534831	4185.5	4163.75	4170.75	4171.5
3	NQM21	35.5	13962.5	13962.25	13962.5	240421	13989.5	13865.5	13919.75	13927
4	RTYM21	25.3	2294.8	2294.7	2294.9	84085	2298.7	2267.5	2274	2269.5

Your username here

A single quote is needed if your username is an email address:

	A	B	C
1	Symbol	Chg	Last
2	ESH24	21.5	=stonex.futuretradertest@stonex.com tik!ESH24?Last
3	OE2AF24 C4720	12.75	=stonex.futuretradertest@stonex.com tik!'OE2AF24 C4720?Last'
4			

DDE link

Formats

The main format of DDE commands:

- Support of native GF namespace (accounts, contracts, etc.) and to support drag-n-drop operations.

GF adaptation

GF formats can be discovered via drop-n-drop operations: copy DDE links (see below) to Excel to view their format.

General format:

=<username>|<topic>!<subject>?<column name>

Topic:

- **tik** or **quote** for Quotes view
- **acct** or **pos** for Average Positions view
- **ord** for Orders view
- **bal** for Account Summary (Balance) view
- **fill** for fill details
- **account** for account specifications
- **cntr** for contract specifications
- **dom** for DOM
- **hgram** for histogram
- **bars** for bar history

Subject:

- Contract for Quotes view (**ESU20**, for example)
- <Account>_<Contract> for Average Positions (**TEST001_ESU20**, for example)
- Order ID for Orders view
- Account for Total Account Summary (**TEST001**, for example) and <Account>_<Currency> for balance by currency (**TEST001_EUR**, for example)
- Etc. Please see corresponding sections

Column name: text in column header of corresponding view. (**Last**, **LastVol**, **Bid**, **Ask** in Quotes for example)

Examples of DDE links in StoneX formats:

```
=test1|quote!'6EU20Last'
=test1|pos!'TEST01_ESU20?#Bought'
=test1|ord!'1237963?Qty'
=test1|bal!'TEST_USD?Open P/L'
```

Another way to obtain data is a usage of filtered indexed format:

=<username>|<topic>!id<N>[some filter]?<Column name>

All fields are the same as in the previous example, except the subject field. Now it describes the index of row in some filtered list and optionally – filter of this list. For example,

=test1|pos!'id0[TEST001]?Symbol' returns the symbol name of first average position that

has account "TEST001". The filter can be skipped: =test1|ord!'id1?Order #' returns ticket number of second order of TEST1 user. The syntax of the filter is:

```
[Column_name1 <operator1>] value1 [AND [Column_name2
<operator2>]value2
[AND...]]
```

Example:

Symbol = ESU20 AND State is Sent,Held,Working filters all open ESU20 orders.

Column name and operator are optional. For example, [ESU20] filters for all ESU20 orders or positions depending on topic; [Sent,Held,Working] filters for all open orders and the above full filter can be written as [ESU20 AND Sent,Held,Working] with the same effect. Please see corresponding sections below to find out what columns can be used by default.

Account specifications: account

Description of account

Topic: account
Subject: account name
Columns: Account, CH, Category, Trader
Default filter columns: none

Balances: bal

Balance data (total or by currency). This is the same functionality as the "Account Summary" view in StoneX Futures Trader

Topic: bal
Subject: account name for total balance or <account name>_<currency> for currency balance
Columns: Open P/L, Realized P/L, Total P/L, Cash, Net Liq, Rate
Default filter columns: indexed list is not applied

Contract specifications: cntr

Description of contracts.

Topic: cntr
Subject: symbol
Columns: Symbol, Base Contract, Expires, Description, Currency, Exchange, Group, Type, Start Time, Stop Time, Tick Size, Per Point
Default filter columns: Symbol, Base Contract, Group, Exchange, Currency, Type.
 Acceptable values of Type are: E/Electronic
 [Pit(deprecated)]

DOM: dom

Depth of Market (DOM) data

Topic: dom
Subject: symbol
Columns: price, size
Additional parameter: index and side of level <index>_<Ask|Bid>
Default filter columns: not applicable

Examples

=TEST1 DOM!ESU20?price?0_Ask	first ASK price level of ESU20 DOM
=TEST1 DOM!ESU20?size?1_Bid	size of second BID price level of ESU20 DOM

Fills: fill

Fill details and fill state

Topic: fill
Subject: not applicable
Columns: ID, Quantity, Price, Comments, Timestamp, Active, Commission, Type, Symbol
Default filter columns: Type, Symbol, Active

Histogram: hgram

Histogram data

Topic:	hgram
Subject:	symbol
Columns:	price, size
Additional parameter:	index of value inside histogram sequence
Default filter columns:	not applied

Examples

=TEST1 HGRAM!FDAXU20?price?0	first price level in FDAXU20 histogram
=TEST1 HGRAM!FDAXU20?size?1	size of second price level

Historical data: bars

Intraday historical data, tick data is not supported. Daily bars are 1440 minute bars.

Topic:	bars
Subject:	symbol
Special of column:	<minutes>?<field>?<row>
	<minutes> size of bars, in minutes
	<field> Time, Volume, Open, High, Low, Close
	<row> index of row in bar sequence. 0 is the latest bar, 1 is previous bar, etc.

Examples

=TEST1 bars!ESU20?15?Open?0	open price of the latest ESU20 15-minute bar
=TEST1 bars! ESU20?5?Close?1	previous close price of ESU20 5-minute bar

Orders: ord

Order details and order state. This is the same information as found in the “Working Orders” and “Filled Orders” windows of StoneX Futures Trader.

Topic:	ord
Subject:	order ID
Columns:	Order #, State, Avg.Price, Side, Qty, Symbol, Price, Last.Cmd, Comments, Time, Account, Type, Pending Command, Total Qty, Filled Qty
Default filter columns:	State, Symbol, Account, Side, Flags

Positions: pos

Average positions details. This is the same functionality as the “Average Positions” view in StoneX Futures Trader

Topic: pos
Subject: <account>_<contract>
Columns: Account, Symbol, #Prev, Prev.Price, #Bought, Avg. Buy Price, #Sold, Avg. Sell Price, Net Pos, Net Pos. Price, Open P/L, \$ Open P/L, Realized P/L, \$ Realized P/L, Total P/L, \$ Total P/L, Initial Margin, \$ Initial Margin, Maintenance Margin, \$ Maintenance Margin
Default filter columns: Symbol, Account

Examples

```
= TEST1|pos!'TEST001_ESU20?#Prev'  

= TEST1|pos!id0[ESU20]?Total P/L'
```

Real-time quotes: quote

Real-time quotes

Topic: quote
Subject: symbol
Columns: Symbol, Last, LastVol, Bid, BidSize, Ask, AskSize, High, Low, Chg, Chg%, TotalVol, Open, Settle, Updated, Base Contract, Expires, Description, Currency, Exchange, Group, Type, Start Time, Stop Time, Tick Size, Per Point
Default filter columns: Symbol, Base Contract, Group, Exchange, Currency, Type

Send Order: send

There is a special format for a Send Order request.

```
=<user>|send!'Side_Qty_Symbol_Type_Price_Price2_Flags_B  
Y_Account_Comments'
```

BY_Account: The order will be sent to a specified account. 'BY' is a termination word that means "the next word is an account name"

Side: Buy | Sell

Type: Market | Limit | Stop | StopLimit | MarketIfTouched |
MarketToLimit | MarketOnOpen | MarketOnClose |
MarketOnPitOpen | MarketOnPitClose

Flags: None | GTC | FOK | IOC | AON

Price2, Flags and Comments are optional fields as well as the 'BY_Account' construction

Examples

```
=TEST1|send!'Buy_10_ESU7_Market'  
=TEST1|send!'Buy_10_ESU7_Limit_1500.5'  
=TEST1|send!'Buy_10_ESU7_StopLimit_1550_1600'  
=TEST1|send!'Buy_10_ESU7_Market_GTC_BY_TEST001'  
=TEST1|send!'Buy_10_ESU7_Market_Some Comments'
```

Send OCO orders: oco

There is a special format for a Send OCO Orders request

```
=<user>|oco!'order1_OCO_order2'
```

Where order₁ and order₂ are normal orders (see Send Order for reference)

Examples

```
=TEST1|send!'Buy_10_ESU7_Limit_1500_OCO_Buy_10_ESU7_Stop_1600'
```

Send Bracket orders: bracket

There is a special format for a Send Bracket Orders request

```
=<user>|bracket!'order1_LINKED_order2'  
=<user>|bracket!'order1_LINKED_order2_OCO_order3'
```

Where order₁, order₂ and order₃ are normal orders (see Send Order for reference)

Examples

```
=TEST1|send!'Sell_10_ESU7_Market_LINKED_Buy_10_ESU7_Limit_1500_OCO_  
Buy_10_ESU7_Stop_1600'
```

Cancel Orders

```
=<user>|cxl!'Filter'
```

```
=<user>|cxl!all
```

The first case cancels only the orders that meet to conditions of filter. The second case cancels all open orders.

The filter is the same as in [ord topic](#) + "Order #" that can be used by default.

Examples

```
=TEST1|cxl!ESU20
```

```
=TEST1|cxl!TEST001
```

```
=TEST1|cxl!Held
```

```
=TEST1|cxl!1356117
```

Reach Desired Position

```
=<username>|desired!'Symbol?desiredPosition?Account
```

The request sends a command to StoneX Futures Trader to buy or sell the selected symbol in a selected account to reach the selected position.

Example

```
=test1|desired!ESU20?10?TEST001
```

This will initiate a Buy 5 ESU20 Market order, if current net position is 5.