User Guide of the Price Check Formula

Introduction

You can use ExcelAPI to check out market information in real-time by simply entering formulas into Excel cells. Here is a guide on this.

Prerequisites

MT or TMClient

Either MT or TMClient must be in working condition on your Windows PC. You also need to have a running session the software before trying out any of the examples below.

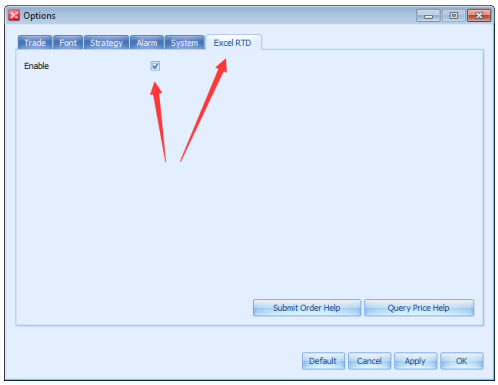


Figure 1

Setting

In MT or TMClient, go to Tools -> Options -> Excel RTD and check the Enable box (Figure 2). If Windows Firewall pops up a message concerning security, click Yes or OK. Note that you only need to set this once.

Microsoft Excel

Both 32 bit and 64 bit versions of Microsoft Office 2003, 2007, 2010 (32 bit and 64 bit), 2013 (32 bit and 64 bit), 2016 (32 bit and 64 bit) have been tested to work with our ExcelAPI. You can check your version of Excel by going to File -> Account -> About Excel (Figure 2).

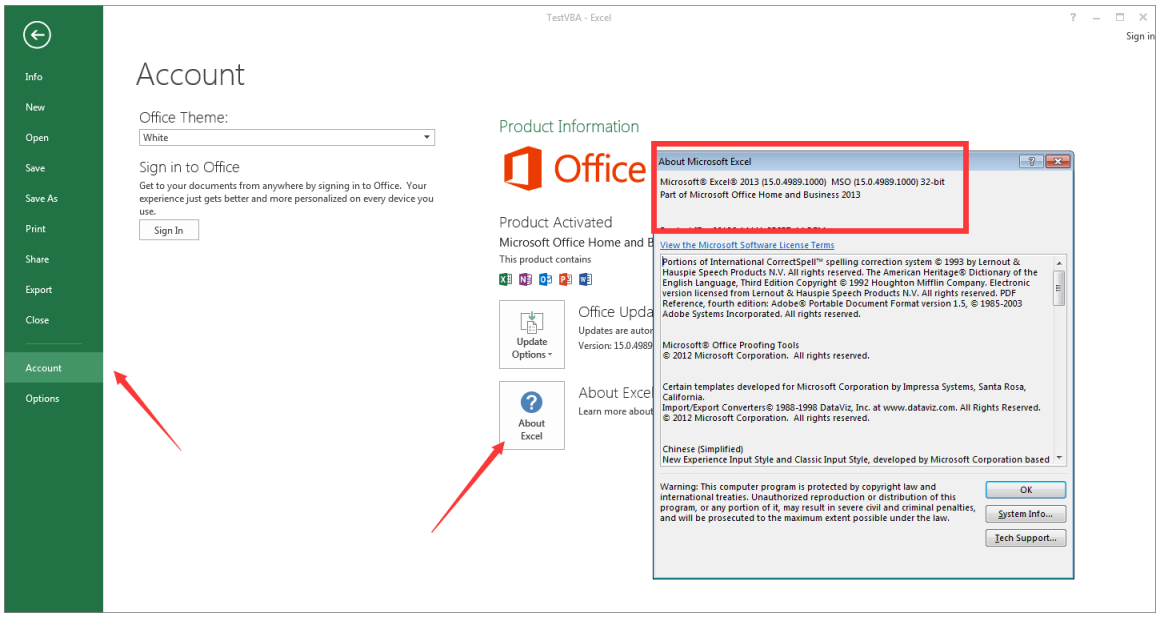


Figure 2

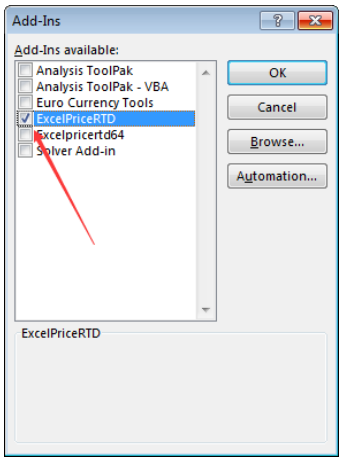


Figure 3

Setting:

In Excel go to File -> Options -> Add Ins -> Go -> Browse, and look for the file RTD/ExcelPriceRTD (or RTD/ExcelPriceRTD64 if your Excel is 64 bit) in the uncompressed ExcelAPI package. After adding the file, check the box before the just added file and press OK. Note that you only need to set this once, unless you are switching to a new version of ExcelAPI, in which case you need to input the file path to Excel again.

Test Example

Currenex\EURUSD\DEC07	30	1.16863	1.16883	204	1.16863	70	527
TOCOM\Gold\JUN07	4	2345	2352	6	2345	14	92
TOCOM\Gold\MAR08	18	2348	2353	3	2353	5	75

Figure 4: Part of an MT screen

In MT or TMClient, choose an active contract (TOCOM\Gold\MAR08 in this example). In an Excel session type this in a cell and hit Enter:

=tradex("TOCOM", "Gold", "MAR08", "bid")

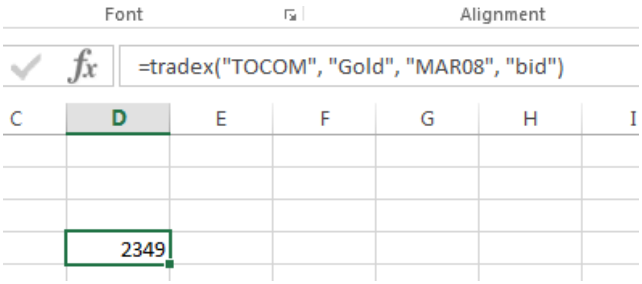


Figure 5

Note that the case of the letters must exactly match those in the contract. The double quotes are necessary. You should see the bidding price appears in the cell and it should match that seen in MT or TMClient (Figure 6). It should also updates itself when the bidding price changes in MT or TMClient.

If the above doesn't work, go to the Common Issues with Excel Settings: Section.

Price feed formula tradex()

The above test is an example of grabbing a piece of market data in real time. The function tradex takes four arguments of type string:

object tradex(string exchangeName, string commodityName, string contractDate, string dataRequested)

The accepted input for dataRequested argument and the corresponding meaning is listed below

dataRequested =	meaning
"bid"	Bid price
"bidvol"	Bid volume
"offer"	Offer price
"offervol"	Offer volume
"last"	Last price
"lastvol"	Last volume
"stl"	Settlement price
"total"	Total volume

For instance, if you type in "last" for the forth argument of the tradex() method, it will try to retrieve the last price on the market of the relevant contract.

Price update interval

By default, Excel requests MT or TMClient for price update every 2 seconds and then refreshes any cell that receives a new value. You can check or set the update interval using VBA code in an Immediate Window (Alt + F11 -> View -> Immediate Window):

?Application.RTD.ThrottleInterval

Application.RTD.ThrottleInterval=1000

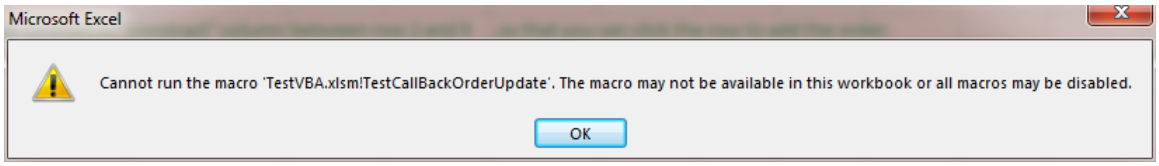
Note that ThrottleInvertal is the variable name representing the update interval in milliseconds. Its value will be preserved even after you close Excel. Also note that Excel won't update prices more frequently than once per 0.2 seconds.

Troubleshoot

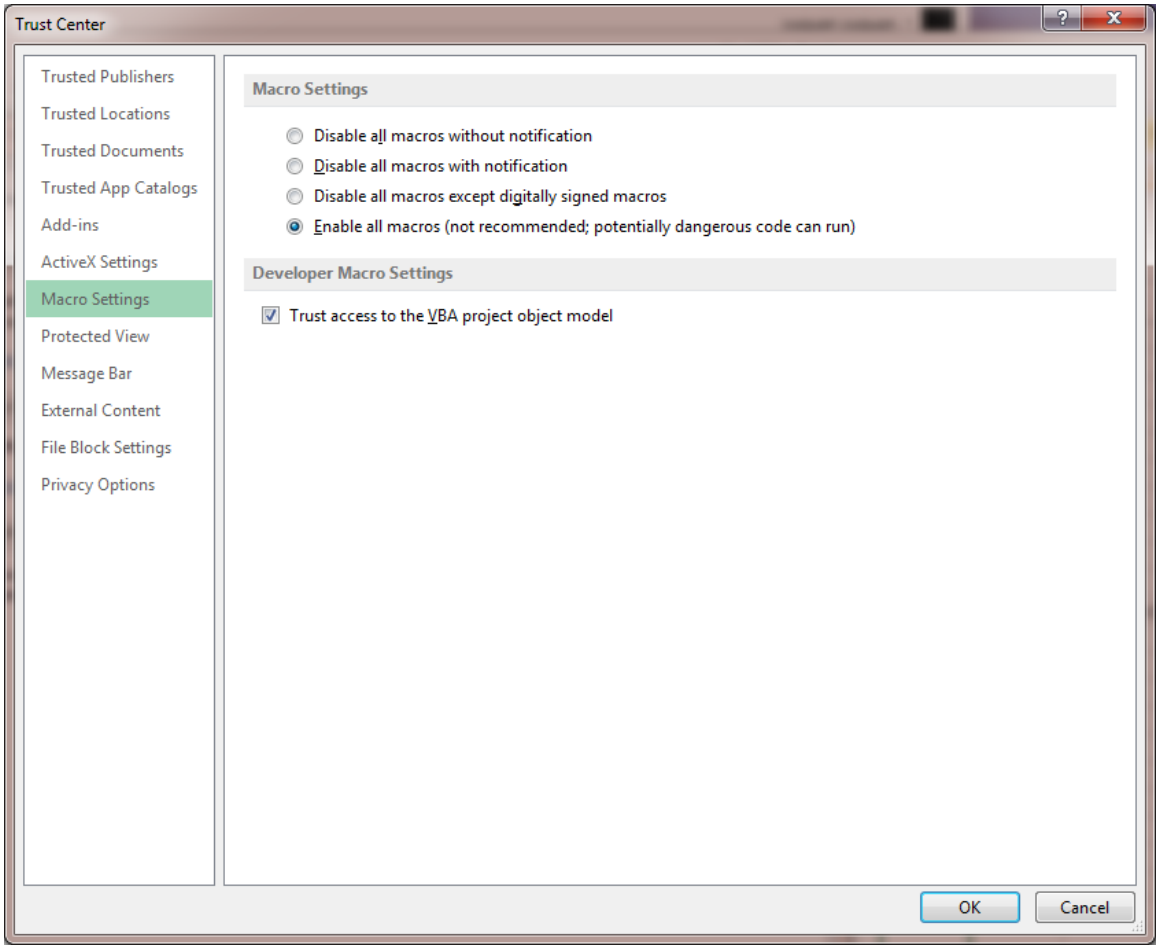
Common Issues with Excel Settings:

Here lists some screenshots of possible error messages generated by Excel. They can be easily solved by change Excel's settings. This list is not exclusive.

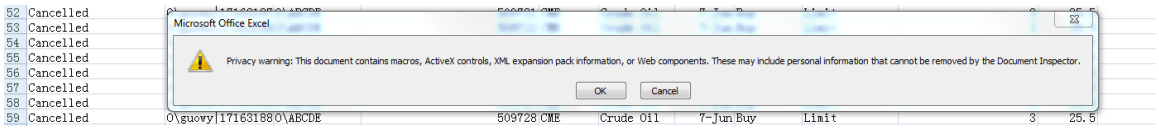
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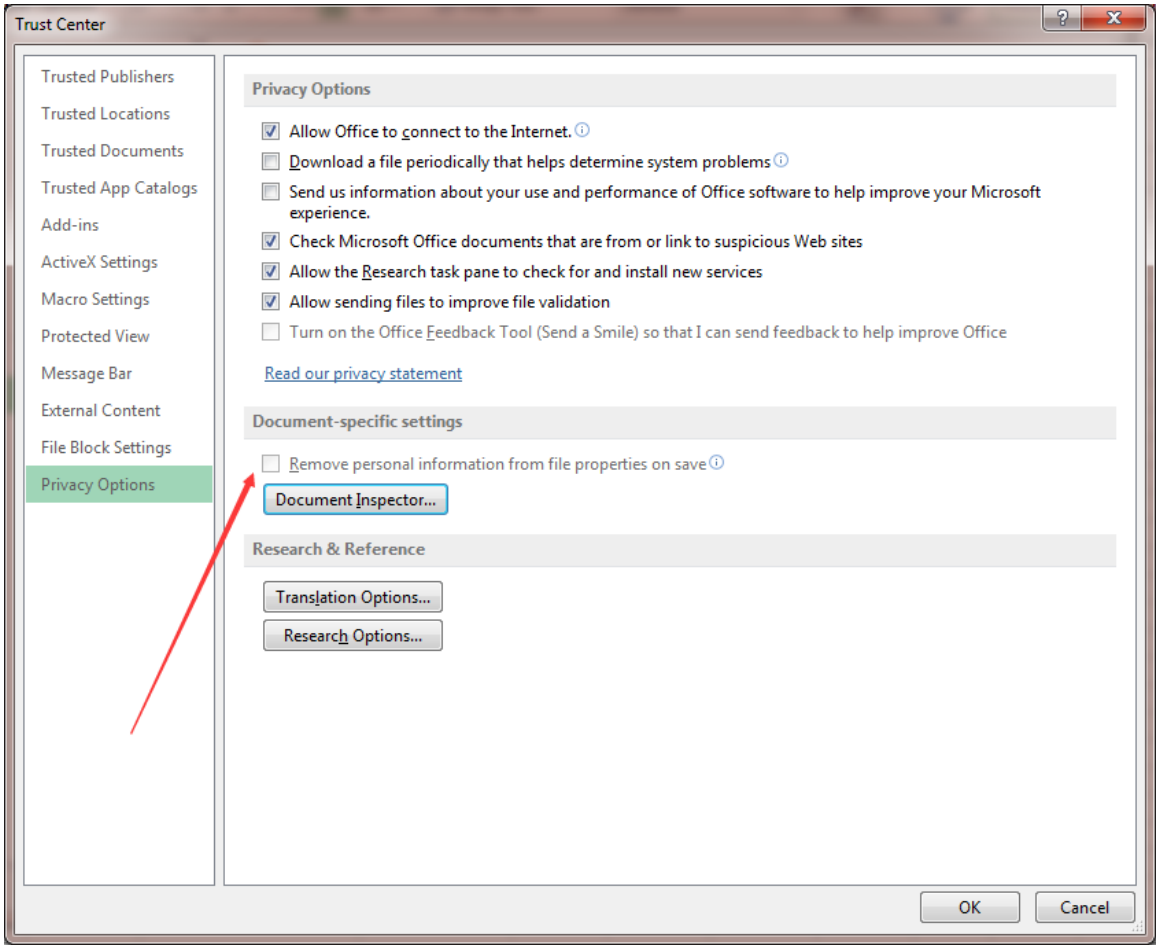
Solution: File -> Options -> Trust Center -> Trust Center Settings -> Macro Settings -> select "Enable all macros" and check "Trush access to VBA project object model" (below screenshot) then restart Excel.



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Solution: File -> Options -> Trust Center -> Trust Center Settings -> Privacy Options -> uncheck “Remove personal information from file properties on Save”.


Trust Center
Trusted Publishers
Trusted Locations
Trusted Documents
Trusted App Catalogs
Add-ins
ActiveX Settings
Macro Settings
Protected View
Message Bar
External Content
File Block Settings
Privacy Options
Privacy Options
Allow Office to connect to the Internet.
Download a file periodically that helps determine system problems
Send us information about your use and performance of Office software to help improve your Microsoft experience.
Check Microsoft Office documents that are from or link to suspicious Web sites
Allow the Research task pane to check for and install new services
Allow sending files to improve file validation
Turn on the Office Feedback Tool (Send a Smile) so that I can send feedback to help improve Office
Read our privacy statement
Document-specific settings
Remove personal information from file properties on save
Document Inspector...
Research & Reference
Translation Options...
Research Options...
OK
Cancel