



RTD Documentation

The RTD function in Excel can retrieve real-time data from a program, such as the RIT Client. In general, the syntax for an RTD command is:

=RTD("progID", server, "[Field1]", "[Field2]",...)

progID	in our case the program ID is "rit2.rtd". Be sure to enclose the program ID in quotation marks.
server	since the RIT client is most likely being run locally on your machine, this argument is left blank.
Field1, Field2,...	there can be 1 to 253 parameters that together represent a unique piece of real-time data. Below is an outline of all the most commonly used topics for RIT RTD.

Troubleshooting

You need to be aware of the following points when working with RTD:

- Always open the application to which you are linking before opening Excel. In other words, open the RIT Client before opening your Excel file containing RTD links.
- If the application is logged off, links cannot be created or updated.
- The number of links in a spreadsheet and the power of your PC can influence the speed at which links update. However, there is theoretically no limit to the number of links that can be generated.

To re-establish broken links

- Close all instances of Microsoft Excel
- Activate the RIT Client and make sure it is logged in
- Once you are confident that the application is running and logged in, re-activate Excel

It is important to note that, when opened, your Excel file containing RIT RTD functions will attempt to link to an open instance of RIT. Once that initial instance of RIT is closed, Excel will not recognize any other occurrences of the application. However, if an instance of RIT is run first, Excel can be activated, closed, and re-activated without disabling RTD links.

- When trying to use the RTD function in a specific cell, an error message may signify that the Data-Link Patch is not properly installed.
- Microsoft Excel must be in automatic calculation mode for RTD formulas to update.

RTD LINKS FOR RIT

Linking General Information

General information can be linked from RIT to your Excel file by using the formula =RTD("rit2.rtd", "[Field1]"). For example, to retrieve information about profit and loss, we can use the formula:

=RTD("rit2.rtd", "PL")

This links your Excel file to RIT, automatically retrieving the current profit or loss of your account and displaying this value in the specified cell.

Retrieving other general information from RIT follows the same pattern. The following table shows a summary of these commands:

Description (Result)	Sample RTD Formula
Trader ID	=RTD("rit2.rtd", "TRADERID")
Trader's P/L	=RTD("rit2.rtd", "PL")
Name	=RTD("rit2.rtd", "TRADERNAME")
Time remaining in the period	=RTD("rit2.rtd", "TIMEREMAINING")
The current period #	=RTD("rit2.rtd", "PERIOD")
Ticks in a year	=RTD("rit2.rtd", "YEARTIME")
Speed simulation is currently running	=RTD("rit2.rtd", "TIMESPEED")

Linking Market Data

Using a specified security, RTD can link information from the portfolio or Market Depth View to your Excel file.

Market Data	Sample RTD Formula	Description (Result)
All tickers	=RTD("rit2.rtd", "ALLTICKERS")	Comma-delimited list of all security tickers
All ticker info	=RTD("rit2.rtd", "ALLTICKERINFO")	Table of all security tickers and detailed info.
Last	=RTD("rit2.rtd", "ticker", "LAST")	Last price of <i>ticker</i>
Bid	=RTD("rit2.rtd", "ticker", "BID")	Top of the market bid for <i>ticker</i>
Ask	=RTD("rit2.rtd", "ticker", "ASK")	Top of the market ask for <i>ticker</i>
Volume	=RTD("rit2.rtd", "ticker", "VOLUME")	Volume
Bid Size	=RTD("rit2.rtd", "ticker", "BSZ")	Size of the Highest Bid in the market

Ask Size	=RTD("rit2.rtd",,"ticker","ASZ")	Size of the Lowest Ask in the market
Position	=RTD("rit2.rtd",,"ticker","POSITION")	Current position
Cost	=RTD("rit2.rtd",,"ticker","COST")	Volume Weighted Average Cost
PLUNR	=RTD("rit2.rtd",,"ticker","PLUNR")	Unrealized P/L
PLREL	=RTD("rit2.rtd",,"ticker","PLREL")	Realized P/L
OPENORDERS	=RTD("rit2.rtd",,"ticker","OPENORDERS")	Unfilled individual orders to buy/sell
ALLORDERS	=RTD("rit2.rtd",,"ticker","ALLORDERS")	Fills all the individual orders to buy/sell
INTERSTATE	=RTD("rit2.rtd",,"ticker","INTERSTATE")	Only available for cases that have currency

* *ticker* = ticker of the security you want to link, in capitals. For example:

=RTD("rit2.rtd",,"TAME","POSITION")

To link your Excel file to limit orders further down in the *Market Depth View* (those orders not at the top of the market) use the following syntax:

=RTD("rit2.rtd",,"ticker","BID",#)

where # represents the depth of the BID order in the book.

For example, to retrieve the three orders closest to the top of the market, you would use the following:

=RTD("rit2.rtd",,"TAME","BID",1)
=RTD("rit2.rtd",,"TAME","BID",2)
=RTD("rit2.rtd",,"TAME","BID",3)

Note

- The formula =RTD("rit2.rtd",,"TAME","BID",1) is synonymous with =RTD("rit2.rtd",,"TAME","BID"). They will both display the bid at the top of the market.
- This syntax may only be used to link to data from the *Market Depth View*. This includes BID, BSZ, ASK, ASZ. Refer to the table below for detailed syntax examples.
- The formula =RTD("rit2.rtd",,"ALLTICKERINFO") displays the information in the following order: Ticker, Name, Type, Contract Size, Start Period, and Stop Period.
- The formula =RTD("rit2.rtd",,"ticker","OPENORDERS") shows the information in the following order: Order ID, Price, Volume, Open Shares (unfilled shares), VWAP, Period, Tick, Timestamp.
- The formula =RTD("rit2.rtd",,"ALLORDERS") displays the information in the following order: Order ID, Price, Volume, Open Shares (always 0, since individual orders gets filled instantly), VWAP, Period, Tick, Timestamp.

Market Data	Sample RTD Formula	Description (Result)
BID	=RTD("rit2.rtd",,"ticker","BID",N)	The Nth bid in the book
BSZ	=RTD("rit2.rtd",,"ticker","BSZ",N)	The size of the Nth bid in the book
ASK	=RTD("rit2.rtd",,"ticker","ASK",N)	The Nth ask in the book
ASZ	=RTD("rit2.rtd",,"ticker","ASZ",N)	The size of the Nth ask in the book
AGBID	=RTD("rit2.rtd",,"ticker","AGBID",N)	The aggregate (by price) Nth bid in the book
AGBSZ	=RTD("rit2.rtd",,"ticker","AGBSZ",N)	The size of the aggregate (by price) Nth bid in the book

AGASK	=RTD("rit2.rtd",,"ticker","AGASK",N)	The aggregate (by price) N th ask in the book
AGASZ	=RTD("rit2.rtd",,"ticker","AGASZ",N)	The size of the aggregate (by price) N th ask in the book

* *ticker*: ticker of the security you want to link, in capitals.

* N: must be a positive integer

For example,

If I want to retrieve the 2nd highest bid (by price) for CRZY (stock ticker), I simply type in:

=RTD("rit2.rtd",,"CRZY","BID",2)

Alternatively, you can link to a cell containing the specified security ticker you want to use. This arrangement increases modularity. It allows users to easily update the security from which they are retrieving data for a series of data fields.

The corresponding syntax for each of the above market data is:

Market Data	Sample RTD Formula
Position	=RTD("rit2.rtd",,celladdress,"POSITION")
Bid Size	=RTD("rit2.rtd",,celladdress,"BSZ")
Bid	=RTD("rit2.rtd",,celladdress,"BID")
Ask	=RTD("rit2.rtd",,celladdress,"ASK")
Ask Size	=RTD("rit2.rtd",,celladdress,"ASZ")
Volume	=RTD("rit2.rtd",,celladdress,"VOLUME")
Cost	=RTD("rit2.rtd",,celladdress,"COST")

* *celladdress* = address of the cell containing the **security ticker** you want to link. For example:

=RTD("rit2.rtd",,\$E\$10,"POSITION")

The symbols for market data, as well as the progID (i.e. "rit2.rtd"), can be referenced in a similar manner.

Grabbing Ticker Specific Data Fields

RTD also allows you to grab ticker specific data fields, displaying the result in a text string. The string is semicolon delimited for rows, and coma delimited for columns.

Case Field	Sample RTD Formula	Sample Result
Bid Book	=RTD("rit2.rtd","ticker","BIDBOOK")	ANON,12.23,1000;ANON,12.22,2500
Ask Book	=RTD("rit2.rtd","ticker","ASKBOOK")	ANON,12.25,1000;ANON,12.26,700
Open Order Book	=RTD("rit2.rtd","ticker","OPENORDERS")	578,9.80,500,500,0,1,201,1/1/2012 12:00:00 PM;

The Open Order Book contains a subset of trades you have submitted to the server. The trades are first organized in the Trade Blotter window of the RIT Client and given a “status”. This “status” tells the trader whether their order has been filled, partially filled, live, or cancelled.

Specifically, the Open Order Book contains all active limit orders which have not yet been filled. This includes orders with the status “Live” or “Partial”. Since these orders still lie in the order book, traders have the option to cancel them.

Retrieving historical information

The following RTD links allow users to retrieve historical prices of individual securities at a specific time.

Case Field	Sample RTD Formula	Condition	Description (Result)
Last value	=RTD("rit2.rtd","ticker","LASTHIST",N)	$N > 0$	Historical last value (price) at Nth tick during the current period
Last value	=RTD("rit2.rtd","ticker","LASTHIST",N)	$N \leq 0$	Historical last value (price) N ticks ago during the current period

For example, let’s assume that it is now period 1, tick 35. If the value of N from the above formula is set to 15 (which is greater than 0), then the formula will return the price of the security at period 1, tick 15, which will be a static value. However, if the value of N is set to -15 (which is smaller than 0), then the formula will return the security price at period 1, tick 20 ($=35 - 15$), which is 15 ticks ago from now. This also means that it will be a dynamic value, always displaying the ‘15-tick old’ price from the current tick.

Note

- RTD links are one-way, in other words, they cannot send information to the RIT Client but can only retrieve it. Thus, to cancel an open order you must use the commands defined in “Cancelling an Order”, API Documentation, Rotman School of Management.

Appendix: Shortcut in grabbing data from RIT2.0 without typing in the RTD formula in Excel

If you don't want to type in the formulas manually, you can simply click and drag the certain information that you wish to find on to the Excel sheet.

There are two ways to retrieve the data:

1. Grab each section highlighted in blue to show the specific information on the Excel document. For example, if I want to obtain only the cost information about CRZY in real-time, I simply drag the cost field of CRZY (Blue Circle in the Screenshot) to any blank cell on the Excel sheet.
2. Grab all data relevant to the specific security. For example, if I want to obtain all the market data for CRZY in real-time, I simply drag the field CRZY in the Ticker column (Red Circle in the Screenshot) to the Excel sheet.

The screenshot shows the RIT 2.0 Client window on the left and a Microsoft Excel spreadsheet on the right. The RIT 2.0 Client window displays a 'Portfolio' table with columns: Ticker, Type, Con..., Posi..., Cost, Last, Bid, Ask, M.V., Real..., Unr..., VWAP, and Volume. The 'Portfolio' table contains data for CRZY and TAME. The Microsoft Excel spreadsheet shows the data from the RIT 2.0 Client window being transferred into the cells. The Excel spreadsheet has columns A through K and rows 1 through 5. The data in the Excel spreadsheet is as follows:

	A	B	C	D	E	F	G	H	I	J	K
1											
2											
3			10.22								
4											
5	CRZY	STOCK	1	5000	10.22	9.87	9.87	9.95	49350	-100	-1750