Export from RS to Excel (Dividends Data)

Topic:

Topic author:bigtrader
Subject:Export from RS to Excel (Dividends Data)
Posted on:02/14/2007 12:27:15
Message:

John,

last year you helped me with the question and the link at -
http//www.tradestation.com/Discussions/Topic.aspx?Topic_ID=52028

Now that there are "New Indicators for Fundamental Data" - Fundamental Date, Sector, Industry, Beta, Market Cap, Total Shares Outstanding, Institutional Ownership , Insider Trading, EPS, Price Earning, etc. I would like to pick and choose to export some of this data to Excel.

Looking at the indicator "link" that was supplied by you a year ago, I have tried to incorporate your technique into the attached file "sample code.doc" with no luck.

Please help.
Thanks

Philip

Attachment:DATA/20070214122644sample code.doc 34304 bytes
Attachment:DATA/20070214122706ex_dividends_LINK.xls 98304 bytes
Attachment:DATA/20070214122851Fundementals.tsd 16896 bytes

Replies:

Reply author:JohnBr@TS
Replied on:02/23/2007 19:56:36
Message:

Philip,

Some code is provided below to demonstrate how data, like fundamental data on dividends, can be transferred to Excel using a TradeStation-compatible DLL. However, if the data that you wish to transfer is, like dividend data, something that does not change rapidly in "real-time", then you may find it much easier simply to highlight the data in RadarScreen using your mouse, and then copy the data from RadarScreen to Excel using the normal copy and paste methods you would use with any windows application.

Please note: This demonstration below requires that you have Excel 2003 or later installed on your computer and that you run TradeStation 8.2 Build 3248 or later.

Here's a workspace and indicator that exports the dividends data to Excel. To view this, please follow these steps:

1.) Begin by downloading either of the zip files posted at in the first post in this topic:

https://community.tradestation.com/Discussions/Topic.aspx?Topic_ID=61180

2.) Once you've downloaded one of the zip files, you can open it and extract the file called *ELExcel.dll* to your computer's equivalent to this subdirectory:

C:\WINDOWS\system32\

3.) Once you have *ELExcel.dll* installed, you can download the TradeStation workspace, Excel spreadsheet, and ELD file that are contained in this zip file:

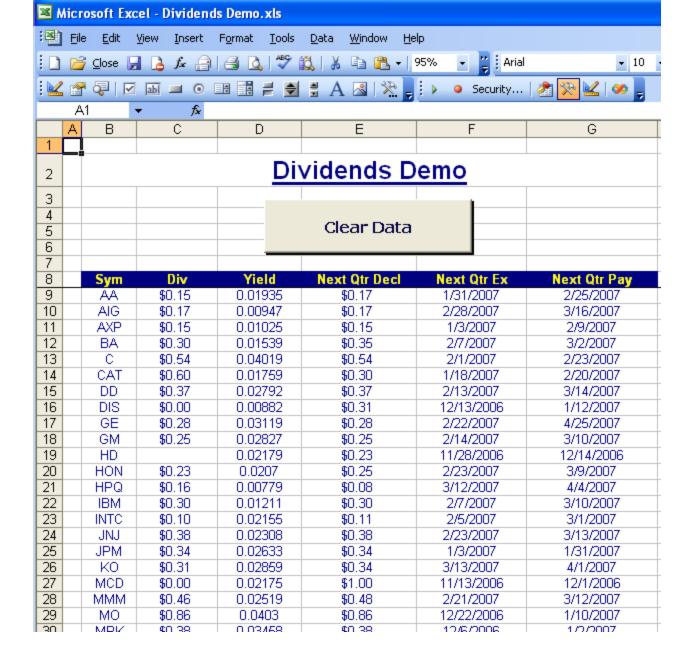**Attachment:** DATA/20070223194448DIVIDENDS DEMO.zip 21 kB

4.) Extract the TradeStation workspace (.tsw) from the zip file to your PC's equivalent to this subdirectory:

C:\Program Files\TradeStation 8.2 (Build 3248)\MyWork\

5.) Extract the ELD file that you downloaded in Step (3) to a location of your choice on your PC. Start TradeStation if it is not already running. Locate the file on your PC and double-click it to launch the import wizard and bring the analysis techniques that it contains into TradeStation.

6.) Extract the Excel file from the zip file and place it in a location of your choice on your PC.

7.) Open the Excel file.

8.) Open the TradeStation workspace that you extracted in Step (4), above. You will notice that the dividend data is automatically written out to Excel for all stocks in the RadarScreen. (It may take a minute to run.)

TradeStation RadarScreen - Page 1

| | Symbol | BarType | Last | Div | | | | | DDXL |
				MRQ	Yield	NextQtr Decl	NextQtr Ex	NextQtr Pay	
1	AA	Daily	35.08	$0.15	1.94%	$0.17	01/31/07	02/25/07	Exported
2	AIG	Daily	68.79	$0.17	0.95%	$0.17	02/28/07	03/16/07	Exported
3	AXP	Daily	58.02	$0.15	1.02%	$0.15	01/03/07	02/09/07	Exported
4	BA	Daily	90.28	$0.30	1.54%	$0.35	02/07/07	03/02/07	Exported
5	C	Daily	53.77	$0.54	4.02%	$0.54	02/01/07	02/23/07	Exported
6	CAT	Daily	67.26	$0.60	1.76%	$0.30	01/18/07	02/20/07	Exported
7	DD	Daily	52.99	$0.37	2.79%	$0.37	02/13/07	03/14/07	Exported
8	DIS	Daily	35.14	$0.00	0.88%	$0.31	12/13/06	01/12/07	Exported
9	GE	Daily	35.10	$0.28	3.12%	$0.28	02/22/07	04/25/07	Exported
10	GM	Daily	34.12	$0.25	2.83%	$0.25	02/14/07	03/10/07	Exported
11	HD	Daily	40.96		2.18%	$0.23	11/28/06	12/14/06	Missing Val
12	HON	Daily	47.69	$0.23	2.07%	$0.25	02/23/07	03/09/07	Exported
13	HPQ	Daily	40.82	$0.16	0.78%	$0.08	03/12/07	04/04/07	Exported
14	IBM	Daily	97.73	$0.30	1.21%	$0.30	02/07/07	03/10/07	Exported
15	INTC	Daily	20.82	$0.10	2.15%	$0.11	02/05/07	03/01/07	Exported
16	JNJ	Daily	64.15	$0.38	2.31%	$0.38	02/23/07	03/13/07	Exported
17	JPM	Daily	51.03	$0.34	2.63%	$0.34	01/03/07	01/31/07	Exported
18	KO	Daily	47.26	$0.31	2.86%	$0.34	03/13/07	04/01/07	Exported
19	MCD	Daily	46.01	$0.00	2.17%	$1.00	11/13/06	12/01/06	Exported
20	MMM	Daily	76.21	$0.46	2.52%	$0.48	02/21/07	03/12/07	Exported
21	MO	Daily	85.38	$0.86	4.03%	$0.86	12/22/06	01/10/07	Exported
22	MRK	Daily	42.94	$0.38	3.46%	$0.38	12/06/06	01/02/07	Exported
23	MSFT	Daily	28.89	$0.10	1.36%	$0.10	02/13/07	03/08/07	Exported
24	PFE	Daily	25.62	$0.24	4.45%	$0.29	02/07/07	03/06/07	Exported

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A1

Dividends Demo

Clear Data

Sym	Div	Yield	Next Qtr Decl	Next Qtr Ex	Next Qtr Pay
AA	$0.15	0.01935	$0.17	1/31/2007	2/25/2007
AIG	$0.17	0.00947	$0.17	2/28/2007	3/16/2007
AXP	$0.15	0.01025	$0.15	1/3/2007	2/9/2007
BA	$0.30	0.01539	$0.35	2/7/2007	3/2/2007
C	$0.54	0.04019	$0.54	2/1/2007	2/23/2007
CAT	$0.60	0.01759	$0.30	1/18/2007	2/20/2007
DD	$0.37	0.02792	$0.37	2/13/2007	3/14/2007
DIS	$0.00	0.00882	$0.31	12/13/2006	1/12/2007
GE	$0.28	0.03119	$0.28	2/22/2007	4/25/2007
GM	$0.25	0.02827	$0.25	2/14/2007	3/10/2007
HD		0.02179	$0.23	11/28/2006	12/14/2006
HON	$0.23	0.0207	$0.25	2/23/2007	3/9/2007
HPQ	$0.16	0.00779	$0.08	3/12/2007	4/4/2007
IBM	$0.30	0.01211	$0.30	2/7/2007	3/10/2007
INTC	$0.10	0.02155	$0.11	2/5/2007	3/1/2007
JNJ	$0.38	0.02308	$0.38	2/23/2007	3/13/2007
JPM	$0.34	0.02633	$0.34	1/3/2007	1/31/2007
KO	$0.31	0.02859	$0.34	3/13/2007	4/1/2007
MCD	$0.00	0.02175	$1.00	11/13/2006	12/1/2006
MMM	$0.46	0.02519	$0.48	2/21/2007	3/12/2007
MO	$0.86	0.0403	$0.86	12/22/2006	1/10/2007
MRK	$0.38	0.03458	$0.38	12/6/2006	1/2/2007

If you would like to change the list of symbols for which dividend data is exported to Excel, please follow this process:

1.) Remove the indicator from the RadarScreen.

2.) Click the "Clear Data" button on the RadarScreen.

3.) Save the TradeStation workspace under a new name, if desired.

4.) Modify the list of symbols in the RadarScreen as desired.

5.) Insert the "Dividends Demo" indicator into the RadarScreen.

To save the Excel workbook once it has the dividend data in it, please follow the File -> Save As menu sequence in Excel. Choose a name for the file and save it to the desired folder on your hard drive.

Please post as additional questions arise...

Kindest regards,
John Bruch, EasyLanguage Engineer
TradeStation Securities, Inc.
Have you seen the [New EasyLanguage FAQ](#)?
You can also [Search the Support Archives](#)!

Reply author:JohnBr@TS
Replied on:02/24/2007 00:07:08
Message:

Philip,

I've edited my post above to make sure that you are aware of this: You can simply highlight data in RadarScreen and copy it from RadarScreen to Excel using the normal copy and paste procedures you would use with any windows application (right-click -> Copy -> Go to Excel -> Select a cell -> right-click -> Paste). If the data you wish to transfer to Excel does not change frequently, you may find the copy and paste method to be easier than trying to implement an automated method using a TradeStation-compatible DLL.

Please post if you have additional questions...

Kindest regards,
John Bruch, EasyLanguage Engineer
TradeStation Securities, Inc.
Have you seen the [New EasyLanguage FAQ](#)?
You can also [Search the Support Archives](#)!

Reply author:Gforce1
Replied on:12/30/2009 12:09:01
Message:

I have put the ELexcel.dll in the windows/system32/ directory but in the ELXL demworkspace 1, I change in the indicator the status to On, I get a message saying ELexcel.dll not found. What am i doing wrong?

Reply author:JohnBr@TS
Replied on:01/13/2010 11:54:34
Message:

Gforce1,

Can you please tell us what operating system your computer uses? If it is using Windows Vista then you may find the information at the following link to be helpful:

https://community.tradestation.com/Discussions/Topic.aspx?Topic_ID=63410

Kindest regards,
John Bruch, Senior EasyLanguage Engineer
TradeStation Securities, Inc.
Have you seen the [New EasyLanguage FAQ](#)?

You can also !

Reply author:chris_at_PS
Replied on:01/21/2010 08:56:26
Message:

This is great

Chris

Reply author:Travish5
Replied on:04/30/2011 18:58:48
Message:

JohnBr,
I am new to TS and would appreciate if you could tell me the simple use of ELXL.DLL. I am not using RadarScreen. All I would like to do is export last price of a chart to one cell in Excel, and vise versa, importing an excel cell to TS.
Thanks
Travis

Reply author:Chris@TS
Replied on:05/01/2011 18:18:56
Message:

Travish5,

Let's continue discussion here:

https://community.tradestation.com/Discussions/Topic.aspx?Topic_ID=110310

Best regards,
Chris Imhof
EasyLanguage Engineer
TradeStation Securities, Inc.
Getting Started With EasyLanguage Objects

Reply author:MarkM@TS
Replied on:02/13/2013 16:52:09
Message:

A user asks:

It looks like the code here is 6 years old. Is there a more up to date methodology, etc.?
Any light you can shed on the best performing method for this would be appreciated.

Reply author:DougM@TS
Replied on:02/13/2013 17:01:22
Message:

All,

For an introduction and some example code demonstrating the new capabilities for communicating with Excel that are built in to TradeStation 9.0 and later please see…

Best Regards,
Doug McCrary
EasyLanguage Analyst
TradeStation EasyLanguage Consulting Department

Reply author:Dsdt
Replied on:07/18/2018 08:02:19
Message:

Hello,

I have followed JohnBr's steps but get an error in each row of Radarscreen: "elestem: UserException: Ensure that worksheet is open in Excel first. Also, Worksheet name parameter should not contain extended path information. For example, specify worksheet name as MyWorksheet.xls rather than as C:\Directory\MyWorksheet.xls"

I am running TS 9.5 update 3296, Windows 10 and Excel 2013 as part of Office Pro 213 version 15.

The Dividends Demo eld validated and associated functions were installed successully. The Excel file is open before TS is started and the workspace and spreadsheet are the one from the zip file. The ELExcel file is located in C:\Program Files (x86)\TradeStation 9.5\Program as I get a cannot find dll error when its located in the system32 folder. The inputs of the indicator are set to "Dividends Demo.xls" and "Dividends", which correspond to the open Excel file and sheet (in the zip file). I have disabled Bitdefender (antivirus etc.) but still get the error.

Its still possible that the indicator function can't find the spreadsheet but I'm not sure what else to try. I've move the spreadsheet to different locations and restarted TS each time. What else could I try?

Thanks
David

Reply author:ChrisD@TS
Replied on:07/18/2018 11:48:02
Message:

Dsdt,

I would not recommend attempting to write to Excel from a RadarScreen. There can be contention issues as well as issues with sharing the same excel from multiple instances of an indicator inserted into RadarScreen.

What are you trying to accomplish?

Why are you trying to use Excel?

Chris Davy
EasyLanguage Engineer
TradeStation EasyLanguage Consulting Department

Reply author:Dsdt
Replied on:07/18/2018 12:01:15
Message:

Chris,

I would like to calculate the combined volume between pivot points on a 240 minute chart. I have been opening a data window and manually copying to Excel and doing the calculation there. Unfortunately, my Easylanguage skills aren't good enough to do it. The volume is the easy part but finding the right pivot points is harder.

Reply author:ChrisD@TS
Replied on:07/18/2018 13:31:38
Message:

Dsdt,

You may want to examine the Zig Zag % or Zig Zag Pnts indicators to serve as a model for identifying pivot points. Once you have developed your code if you need assistance, post it in the forum with your questions.

It is not clear what you mean by "right" pivot points.

Chris Davy
EasyLanguage Engineer
TradeStation EasyLanguage Consulting Department

Reply author:Dsdt
Replied on:07/18/2018 13:49:51
Message:

Chris,

I eliminate minor pivot points that do not correspond with support or resistance levels. I expect it will be harder to code but I'll take a look.

I'd just like to clarify the point about Excel. Are you saying that its not possible or advisable to write to an Excel sheet from Tradestation or to do this for only one instance of the indicator.

David

Reply author:ChrisD@TS
Replied on:07/18/2018 14:28:56
Message:

Dsdt,

The interface to Excel (DDE) is not super-fast. Since all the writing is coming from a RadarScreen which would be using a single core on the computer, it would probably work as long if the values were not being written rapid-fire. Writing to Excel from separate TradeStation applications would be more problematical.

But why are you even using Excel? What will be done in Excel that could not be done in EasyLanguage?

Chris Davy
EasyLanguage Engineer
TradeStation EasyLanguage Consulting Department

Reply author:Dsdt
Replied on:07/18/2018 15:10:22
Message:

Chris,

An EasyLanguage solution would be best by far but I'm not a coder and so have a long learning curve. I know Excel reasonably well so thought it would be a temporary solution.

David

Reply author:ChrisD@TS
Replied on:07/18/2018 17:24:37
Message:

Dsdt,

You need to tell me what you are going to do with the data. How is it to be used? What data are you looking for? If I know this maybe I can recommend a solution.

Chris Davy
EasyLanguage Engineer
TradeStation EasyLanguage Consulting Department

Reply author:Dsdt
Replied on:07/19/2018 10:39:19
Message:

Chris,

As you suggested, I found the ZigZag indicator provided by Stratman (and previous contributors), Topic_ID=74450, which goes a long way to what I was looking for. It will take a while to review but looks like it will be a great help.

Thanks, David

Reply author:BBroxterman
Replied on:10/26/2018 17:19:31
Message:

I've been using TS to export to excel for years using Windows 7 and Office 2010. I just purchased a new computer running Windows 10 and Office 2010 and now all of my "Export to Excel" indicators don't work. I get this error:

"elsystem.UserException: Ensure that worksheet is open in Excel first. Also, Worksheet name parameter should not contain extended path information..."

I followed the instructions for this demo as well as two others and they all give me the same error. Did something change with Windows 2010? Thanks guys.

Reply author:ChrisD@TS
Replied on:10/26/2018 17:32:37

Message:

BBroxterman,

Review the attached ELD, which I tested with Windows 10 and Office 365.

The second ELD is a more sophisticated approach in a TradingApp.

If you still have an issue, please post your code as an ELD for review. Please post the Excel file as well.

Chris Davy
EasyLanguage Engineer
TradeStation EasyLanguage Consulting Department

Attachment:DATA/20181026173051_EXCEL.ELD 13439 bytes
Attachment:DATA/20181026173157Quote Fields To Excel.ELD 52751 bytes

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Reply author:BBroxterman
Replied on:10/29/2018 13:19:34
Message:

Chris,
I really appreciate the assistance. I've attached the ELD as requested with my original code that worked on my old computer. I've also attached the Excel spreadsheet. Please let me know if you can find the problem.

The indicator is loaded into a Radarscreen and exports the ticker and last into the spreadsheet.

Thanks much.

Attachment:DATA/20181029131630Excel Data Export.ELD 41091 bytes
Attachment:DATA/20181029131649Excel.xlsx 7338 bytes

Reply author:ChrisD@TS
Replied on:10/29/2018 14:33:01
Message:

BBroxterman,

Your code is using an ELExcel.dll. There is now an Excel namespace and built-in classes for accessing Excel. Most likely this old DLL will no longer work. The recommended approach is to use the built-in classes within EasyLanguage.

The first ELD I posted earlier demonstrates how to do this.

Once you have adjusted your code to work with the built-in classes, if you have issues please post your code for assistance.

Chris Davy
EasyLanguage Engineer
TradeStation EasyLanguage Consulting Department

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