

Instructions for IQFeed Data

(Updated 12/1/2020)

1. Download and install the IQFeed Client:
<http://www.iqfeed.net/index.cfm?displayaction=support§ion=download>
2. Select the IQFeed data module and input your login credentials. If you do not see the data feed section of the login box, click the 'Advanced' button. Then select IQFeed from the dropdown menu:

The screenshot shows the 'Login' dialog box for AbleSys. The dialog is divided into several sections. The top section, titled 'AbleSys', contains fields for 'Full e-mail Address', 'Password, same as Ablesys.com login', and 'Product Serial No'. Below these is a checkbox for 'Save Passwords' with a note: '(If this is checked, both passwords will be saved. If this is unchecked, both saved passwords will be cleared)'. Below this section are three buttons: 'Advanced' (highlighted with a red rectangle), 'Ok', and 'Cancel'. The 'Advanced' button is located to the left of the 'Data Feed' section. The 'Data Feed' section contains a dropdown menu labeled 'Choose your module' with 'IQFeed' selected (highlighted with a red rectangle). Below this are fields for 'Username', 'Password', 'Server', and 'Port'. The bottom section, titled 'Network Setting', contains a checkbox for 'Connect Through Proxy' and fields for 'Proxy Server', 'Proxy Username', 'Proxy Password', and 'Port'.

3. IQFeed symbol formatting & guide can be accessed from the following link:
<http://www.iqfeed.net/symbolguide/index.cfm?symbolguide=guide&displayaction=support§ion=guide&web=iqfeed>

4. Symbol Format Basics:

- US stocks symbols can be inputted directly, e.g. AAPL, IBM, JPM etc.
- CME e-mini products start with @, followed by the symbol, the Month Code, and the 2 digit year. E.g. @ESH21, @NQH21, @RTYH21, @YMH21, @USH21
- Replace the Month and Year code with "#" for Front Month (ie. @ES# instead of @ESH21).
- Replace the Month and Year code with "#C" for Front Month back-adjusted history (ie. @ES#C instead of @ESZ15)
- Product Trading on NYMEX and COMEX start with "Q", followed by the symbol, the Month Code, and the 2 digit year. E.g. QGC#, QCL#