

Strategy Automation Station

V 3.1

User Guide

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Chapter 1. Overview

Welcome and thank you for using Strategy Runner's Strategy Automation Station (SAS), formerly Third Party Automation Kit (TPAK).

SAS transmits your trading signals, generated by TradeStation, Excel, Wealth-Lab, Collective2 and proprietary applications into actual orders on your live account.

SAS can also be utilized in order to penetrate a raw API, via Strategy Runner (SR) Client Side (CS) API.

SRCSAPI is an integral part of SR Strategy Automation Station (SAS). Its purpose is to provide easy to use interface that allows trading system developers to have complete control over their strategies.

Let's start with a basic overview of how SAS works.

- 1) TradeStation and SAS are both running on your personal computer (PC). TradeStation is configured to send email notifications for every trading signal that your strategy originates, fills, or cancels a trade.
- 2) SAS intercepts these trading signals and then sends them to the SR server(s) at the brokerage of your choice that connects to your live account.
- 3) The SR server(s) then executes these trading signals for your live account (or multiple accounts that are signed up to receive them).



Figure 1-1: The STRATEGY AUTOMATION STATION flow:
(1) TradeStation & STRATEGY AUTOMATION STATION → (2) Strategy Runner servers at your brokerage → (3) live account(s)

To proceed with installation and setup see Chapter 2: Installation and Chapter 3: Quick Setup Guide. To conduct live trades you will need a brokerage account with one of our affiliated partners. Please see <http://www.strategyrunner.com/Content/Partners.html> for a list of brokerages that support SAS.

To proceed to documentation about SAS Client Side API, please see Appendix in Chapter 6.

Chapter 2. Installation

Installation Requirements

Make sure your computer meets the following requirements:

- Microsoft .NET frameworks installed
- Win2000/XP
- 256 megabytes of RAM (in general 512 megabytes is recommended)
- At least Pentium III or equivalent
- 56k dialup internet connection (in general broadband with 256k recommended).

Downloading and Installing the Program

To download and install Strategy Runner Strategy Automation Station:

Go to <http://www.strategyrunner.com/Content/Downloads.htm> and click the link for Strategy Automation Station. Follow the Installation instructions.

Running the Program for the First Time

To run Strategy Automation Station:

Connect to the Internet.

Go to Start→Programs→StrategyRunner→Strategy Automation Station→ Strategy Automation Station

The Main Window

After you start the program, the main window opens, displaying your portfolio (see Figure 2-1).

The window is divided into the following areas:

No.	Area	Purpose
1	Menu Bar	Includes menus for managing the product's main functions.
2	Toolbar	Includes icons for quick access to the product's most frequently used functions.
3	Strategies table	Lists the current strategies in your portfolio and their details.

No.	Area	Purpose
4	Signal Logs Tab	Lists sent orders.
5	Messages Tab	Lists the messages about various events.

Table 2-1: The Main Window Explained

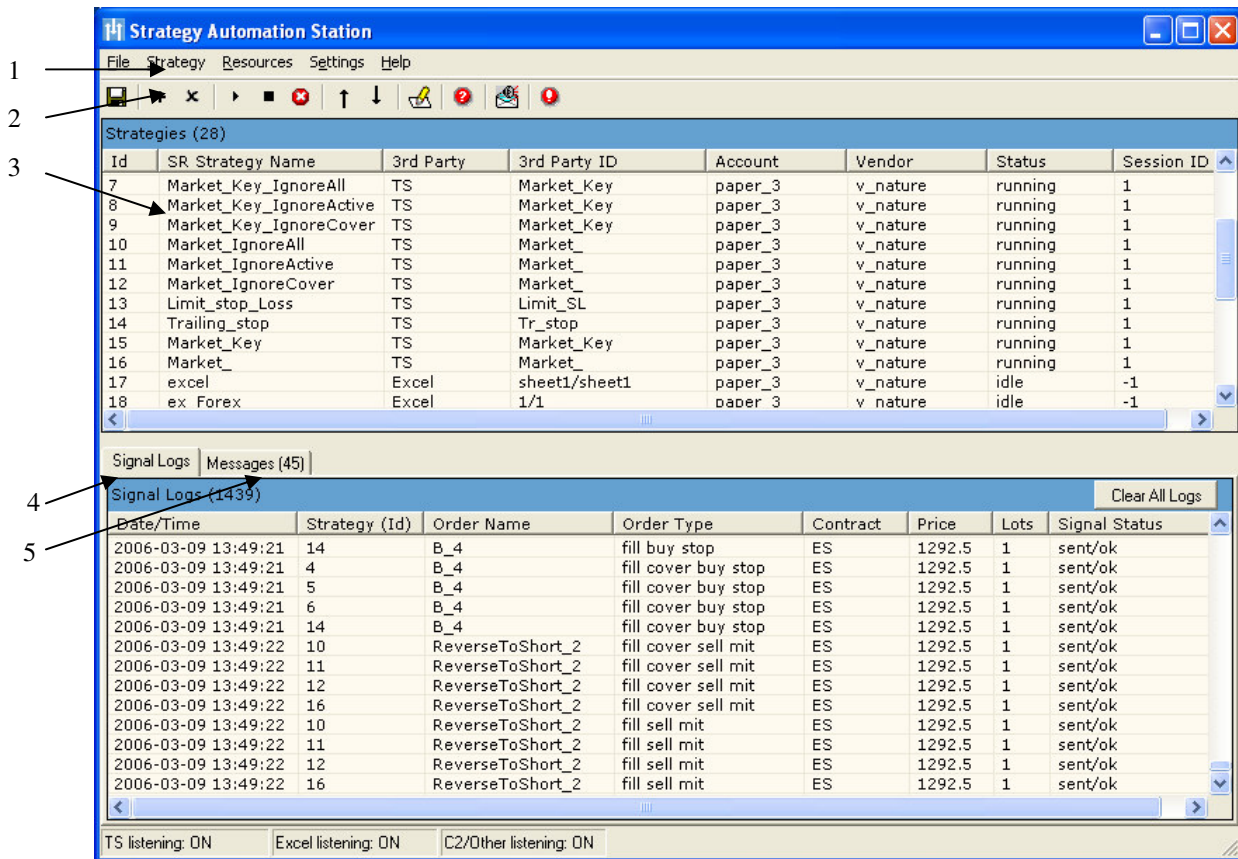


Figure 2-1: The Main Window













Menu Bar

The Menu Bar includes menus for managing the product's main functions. Using the menus you can:

- Save, download and upload your portfolio.
- Manage strategies and resources.
- Set and modify system options.

Toolbar

The toolbar comprises icons for quick activation of the most often used product's functions.

-  Save Portfolio.
-  Add Strategy.
-  Delete strategy.
-  Run Strategy.
-  Stop Strategy.
-  Liquidate Strategy.
-  Upload Portfolio to Server(s).
-  Download Portfolio from Server(s).
-  System Options.
-  Help.
-  Messages.
-  Problem Report.

The Strategies Table

The Strategies table displays all the strategies in your portfolio, and information about each strategy.

Additional Information Tabs

Additional information tabs are used to display various messages about program's operation, like orders sent to server, program error messages etc.

The additional information tabs include:

- Signal Logs Tab: displays orders sent by your running strategies.
- Messages Tab: displays various events in the program.

Chapter 3. Quick Setup Guide

In order to automate your TradeStation strategy with SAS, you need to perform the following steps:

- Step 1: Configure TradeStation
- Step 2: Setup & Configure SAS
 - Test Step 1 & Step 2
- Step 3: Setup & Configure SR Pro Console
 - Test Step 1 & Step 2 & Step 3

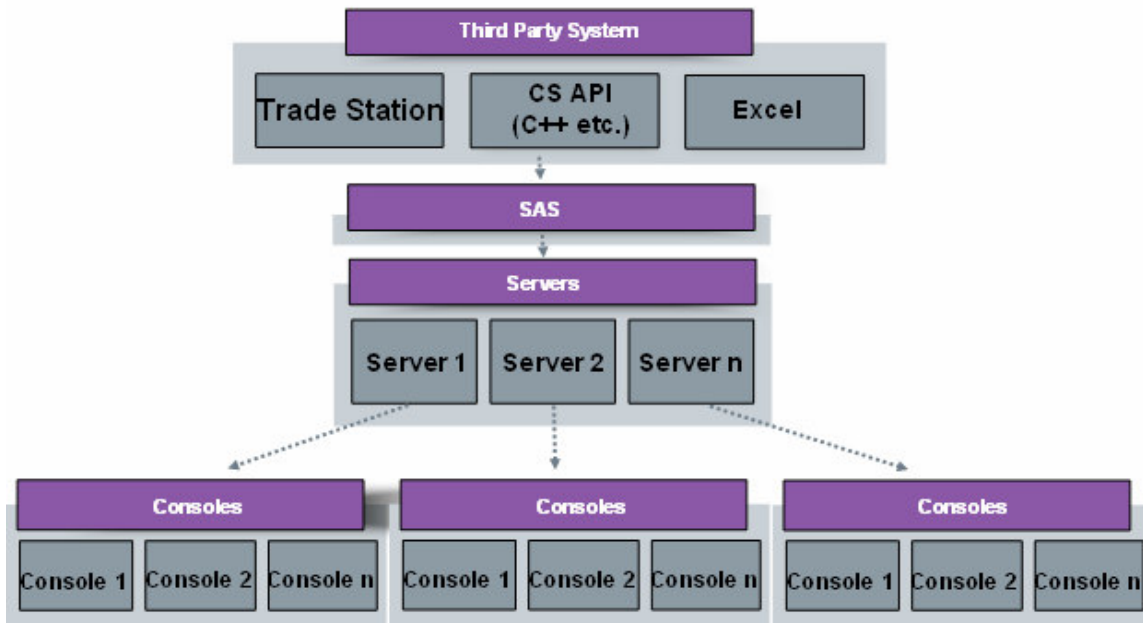


Figure 3-1: The SAS signal processing flow

Configure TradeStation

In order to enable SAS to receive signal from TradeStation and send the orders to SR servers/exchange, you need to configure your TradeStation as follows. Say, you have a strategy defined in TradeStation workspace. First you need to configure your strategy in TradeStation to communicate with TradeManager. Second, you need to configure TradeManager to send signals (e-mail notifications) to SAS.

Configure strategy to communicate with TradeManager

As a first step of automation of TradeStation strategy through SAS, you need to configure strategy to generate orders in TradeManager. Please repeat this procedure for each strategy you wish to automate with SAS.

To configure your strategy:

1. Right click anywhere on the TradeStation chart and click **Format Strategies**. The following TradeStation Strategy properties window will appear:

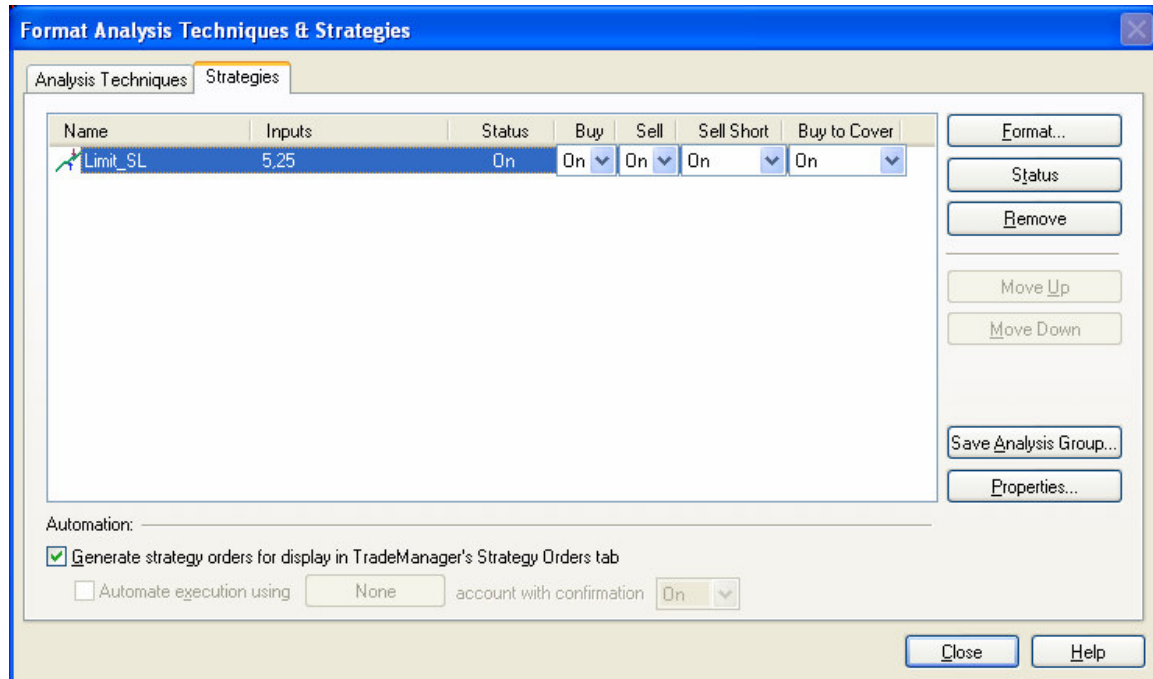


Figure 3-2: TradeStation Strategy properties window

2. Check **Generate strategy orders for display in TradeManager's Strategy Orders tab**.
3. Click Close button to return to your chart.

Configure TradeManager to communicate with SAS

As a second step of automation of TradeStation strategy through SAS, you need to configure TradeManager to send signals (e-mail notifications) to SAS. To do this, you need to first enable e-mail notifications and then set e-mail preferences (address).

To enable e-mail notifications:

1. On Tools toolbar click TradeManager button.
2. From the View menu select TradeManager Preferences.
3. Click Notification tab. TradeManager Preferences form will appear:

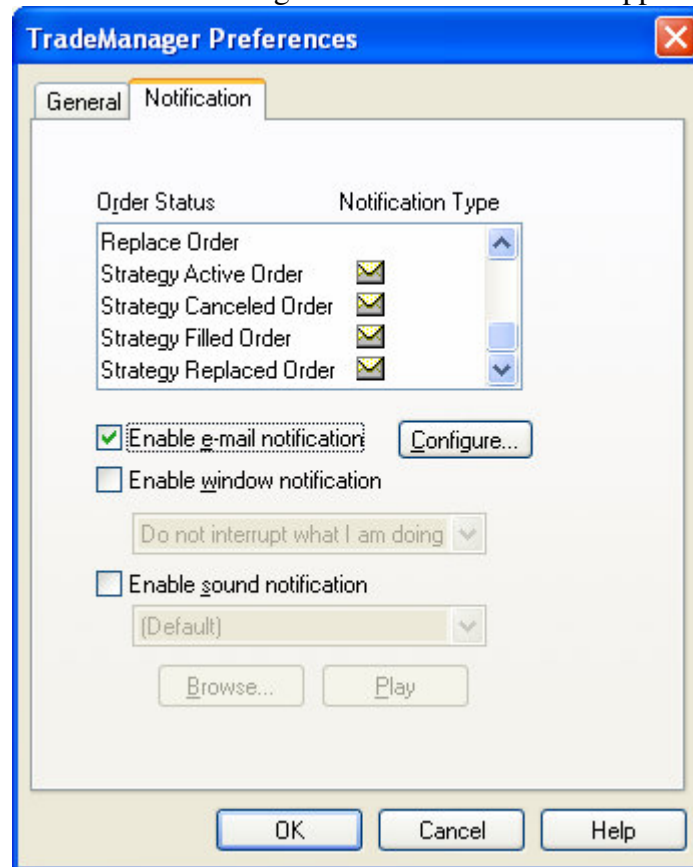


Figure 3-3: TradeManager Preferences Dialog Box

4. Check **Enable e-mail notification** for the following four items (as shown above); Strategy Active Order, Strategy Canceled Order, Strategy Filled order and Strategy Replaced Order
Make sure no other item has email notification enabled.

Setting mail preferences:

1. Click Configure button in TradeManager Preferences Dialog Box shown above. Messaging Dialog Box will appear:

Figure 3-4: Messaging Dialog Box

2. Fill **From** and **To** fields with any e-mail address (e.g. a@a.com, my@email.com).
SAS does not NEED a valid e-mail address in order to receive signals.
3. Enter “LOCALHOST” in **SMTP Server name or IP address** field.
4. Click **OK**.
If dialog about validating server appears click **YES**. Click **OK** to close TradeManager preferences form.

Setup and configure Strategy Automation Station

Once you’ve configured TradeStation to send signals to SAS, you now need to configure your SAS as follows. First you need to configure SAS to communicate with your SR account(s). Then, connect signals from your TradeStation Strategy through SAS to your SR account(s). Finally, you need to configure which contracts the strategy will trade and how each order will be executed (e.g. the Limit, MIT, Trailing Stops, OCO, etc).

Once SAS is configured you need to upload it’s configuration to SR Server to enable proper communication between SAS and SR Server.

Configure SR account parameters

As the first step of SAS configuration, you need to configure your SR account(s) parameters in SAS. Strategy Runner has a server-based architecture, thus SAS first sends each signal to SR Server and SR Server sends the trading signals to any live account(s) that is signed up to receive them.

Each SR account has one corresponding SR Server with a specific Server Name and Naming Server parameters.



NOTE: This information is e-mailed to you by SR team when you open an SR trading account.

As the second step you will need to define a Vendor Name for the strategy(ies) that will run on your SR account(s). The Vendor Name is a name of the package under which your strategies are stored and displayed in your SR Console. For your convenience you can enter the name of your trading company (or your own name as a strategy developer) as the Vendor Name.

As the third step you need to define strategy parameters to define which contract(s) the strategy will trade and how each order will be executed (e.g. the Limit, MIT, Trailing Stops, OCO, etc).

To configure SR Account(s) in Strategy Automation Station:

1. From the Resources menu select **Accounts...** The Accounts Dialog Box will appear:

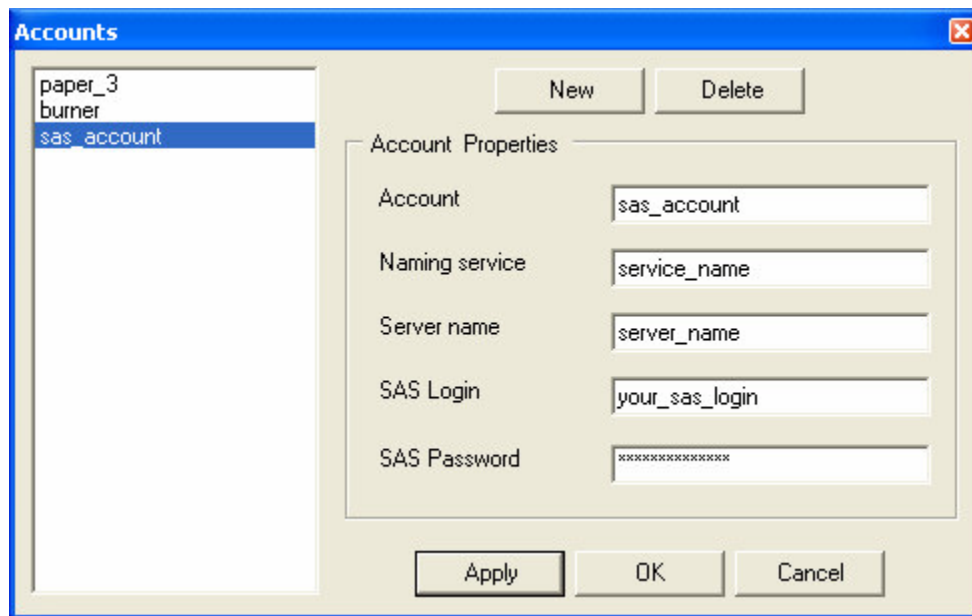


Figure 3-5: The Accounts Dialog Box

2. Click **New** button.
3. Enter the details as instructed in the confirmation e-mail you have received (you need only to do this once).
4. Click **OK**.

To configure vendor names in Strategy Automation Station:

1. From the Resources menu select **Vendors...** The Vendors Dialog Box will appear:

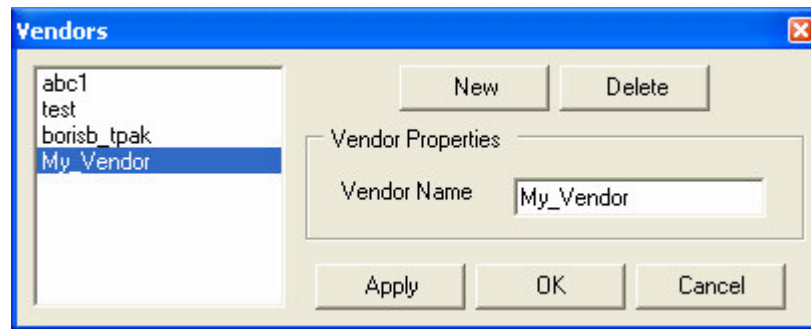


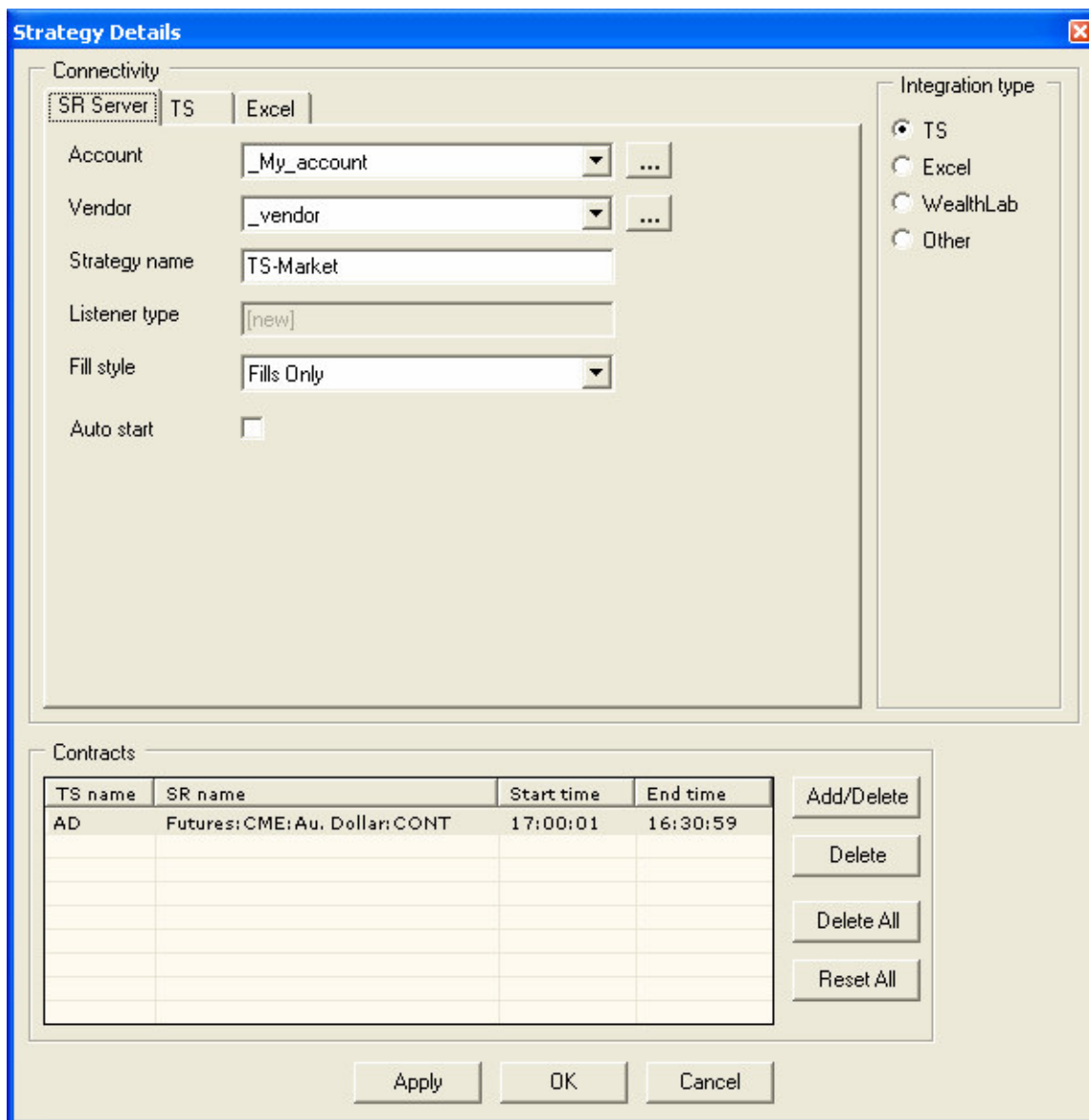
Figure 3-6: The Vendors Dialog Box

2. Click **New** button.
3. Enter the Vendor Name under which your strategies will be stored and displayed in SR console(s).
4. Click **OK**.

To configure strategy parameters in Strategy Automation Station:

NOTE: In TradeStation, you have to create a separate workspace for every strategy you wish to integrate with SAS.

1. From the Strategy menu select **Add Strategy...** Strategy Details dialog box will appear:



The dialog box is titled "Strategy Details" and contains two main sections: "Connectivity" and "Contracts".

Connectivity Section:

- SR Server:** A tabbed interface with three tabs: "SR Server" (selected), "TS", and "Excel".
- Account:** A dropdown menu showing "_My_account" with a browse button "...".
- Vendor:** A dropdown menu showing "_vendor" with a browse button "...".
- Strategy name:** A text field containing "TS-Market".
- Listener type:** A text field containing "[new]".
- Fill style:** A dropdown menu showing "Fills Only".
- Auto start:** An unchecked checkbox.
- Integration type:** A group box containing four radio buttons: "TS" (selected), "Excel", "WealthLab", and "Other".

Contracts Section:

TS name	SR name	Start time	End time
AD	Futures:CME:Au. Dollar:CONT	17:00:01	16:30:59

Buttons for the Contracts section: Add/Delete, Delete, Delete All, Reset All.

Buttons at the bottom: Apply, OK, Cancel.

Figure 3-7: Strategy Details dialog box

- From the Account dropdown list select the account you have just created.
- From the Vendor dropdown list select a vendor you just created.
- Fill in the Strategy name. That's the name that will appear in SR Console in your portfolio.
- Make sure that **Fills Only** option is selected under Fill Style.
- Check TS Integration as an Integration Type of your strategy.
- Click **TS** tab and enter your TradeStation Workspace name.
NOTE: you must enter the exact TradeStation Workspace name as it's defined in TradeStation, including letter case, spaces, etc)
- Select contracts on which your strategy will be running. In order to do it click **Add/Delete** button, and in contracts form check the relevant contacts.
NOTE: "(Unavailable)" means that the contract doesn't exist on the server.


9. Click OK.



WARNING: If you want your changes to remain next time you run SAS, you must save the portfolio.

To save your modified portfolio:

From File menu select **Save Portfolio**,
OR

On the toolbar, click  button.

Uploading strategy parameters to SR Server

Once SAS is configured you need to upload it's configuration to SR Server(s) to enable proper communication between SAS and SR Server(s).

To upload strategy parameters to SR Server:

1. Click Save button from your main toolbar to save your portfolio.
2. Click Upload button from your main toolbar to upload your portfolio to SR server(s).



NOTE: Please wait while your strategy status in the main SAS screen in strategies table changed from *uploading* and back to *idle*.

Testing of TradeStation and SAS Setups and Communication

In order to verify that both TradeStation and SAS were successfully configured:

1. Open Messaging Dialog Box in TradeStation (as instructed in Figure 3-4: Messaging Dialog Box on page 10)
2. Click the Test button.
3. Click on Messages tab on the bottom half of your SAS window.

You should see “test message received” notice.

Setup & Configure SR Pro Console

Once you configured TradeStation and SAS, the last step is to setup and configure SR Pro Console. You first need to send us an email indicating the Vendor Name you have entered while configuring SAS in the above section. After receiving our reply email, you will need to add your strategy to SR Console. Finally, you will need to run your strategy and observe how your signals are executing on SR Console.

To add strategy to your individual account:

1. Send us an email support@strategyrunner.com indicating the Vendor Name you've entered in the previous section while configuring SAS.
2. After receiving our reply email, add your strategy to SR Console.

To add your TradeStation strategy into SR Console:

1. In SR Console, add the contract that your TradeStation strategy is entering signals for. You can refer to Chapter 2: Managing Contracts of our User Manual in order to do that.
2. In SR Console, add your TradeStation strategy. You can refer to Chapter 3: Managing Strategies of our User Manual in order to do that.



NOTE: This step should be done only after receiving our reply email, indicating that your Vendor Name was added to your individual account (SR Console).

Testing of Strategy Automation

Once you configured and tested SAS/TradeStation communication, all left to do is check that your signals are being sent to SR Server(s) and executed/sent to your live account, while your account can be controlled and monitored through SR Console.

In order to test, you will need to run your Strategy in TradeStation, SAS and SR Console simultaneously.

To test automation of your strategy with SAS:

1. Run your strategy in TradeStation.
2. Select corresponding strategy and click **Run** in the SAS main window.
Check status displays **Connected...**
3. Run your strategy in SR Console and verify that your orders are being executed on your account.

Strategy Details

Connectivity

SR Server **TS** Excel

Workspace name **TS_workspace**

Ignore cover orders if position is incorrect ☐

Ignore active messages for reserved signals ☐

☒ Limit strategy position

Maximal long position **3**

Maximal short position **3**

NOTE
Effective only for 'Fills Only' fill style. Ignored otherwise.

Integration type

☒ TS

☐ Excel

☐ WealthLab

☐ Other

Orders

Signal	Smart	Timeout (sec)	Slippage (ticks)	MIT
market	No	30	0	No
limit	No	30	0	Yes
stop	No	30	0	No

Reset All

Advanced

Contracts

TS name	SR name	Start time	End time
AD	Futures:CME:Au. Dollar:CONT	17:00:01	16:30:59

Add/Delete

Delete

Delete All

Reset All

Apply OK Cancel

Figure 3-8: TS Tab in Strategy Details dialog box

Chapter 4. Managing Accounts and Vendors

In this chapter we describe how you can define different connection parameters in SAS, so that SAS will be able to send orders to SR Server(s) under different Vendor Names (package names under which your strategies are stored and displayed in your SR console).

You can add, delete and edit accounts and vendors parameters.

Adding, Deleting & Modifying Accounts

Strategy Runner has a server-based architecture, thus SAS first sends each signal to SR Server and SR Server sends the trading signals to any live account(s) that is signed up to receive them.

To add Accounts in SAS:

1. From the Resources menu select **Accounts...** The Accounts Dialog Box will appear:

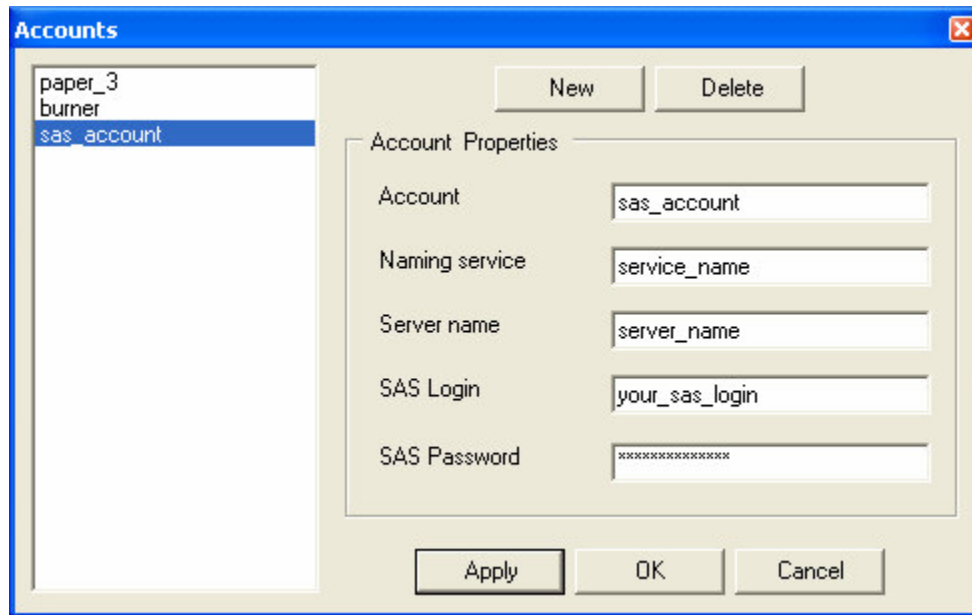


Figure 4-1: The Accounts Dialog Box

2. Enter the details as instructed in the confirmation e-mail you have received (you need only do this once).
3. Click OK.



NOTE: This information is e-mailed to you by SR team when you open SR trading account.

To edit SR Account(s) in SAS:

1. You can change account parameters only if it is NOT used by a running strategy.
2. From Resources menu select **Accounts...** The Accounts Dialog Box will appear. You can also edit accounts from Strategy Details dialog box on Page 13.
3. Select account's ID in the list of accounts' box on the left. You'll see its details on the right pane.
4. Modify account details. Each strategy in stopped/idle state which uses this server will be updated after you confirm the changes.
5. Click **OK**.



NOTE: If strategy on specific account is running, you can't change its properties. Stop all strategies, which use this account or choose another account.

To delete SR Account in SAS:

1. You can delete account information only if it is NOT used by any strategy.
2. From the Resources menu click Servers... The Accounts Dialog Box will appear. You can also edit accounts from Strategy Details dialog box on Page 13.
3. Select the account, and click **Delete** button.
4. Click **OK**.



NOTE: If you want the deleted accounts to be excluded from your portfolio in the future, you must save your portfolio.

To save your portfolio:

- Select **Save Portfolio** from File menu
- OR
- Click **Save Portfolio** button on the toolbar

Adding, Deleting & Modifying Vendors

As the second step you will need to define a Vendor Name for your strategy(ies). For your convenience you can enter the name of your trading company (or your own name as a strategy developer) as the vendor name.

To add vendor in SAS:

1. From the Resources menu select Vendors... The Vendors Dialog Box will appear:

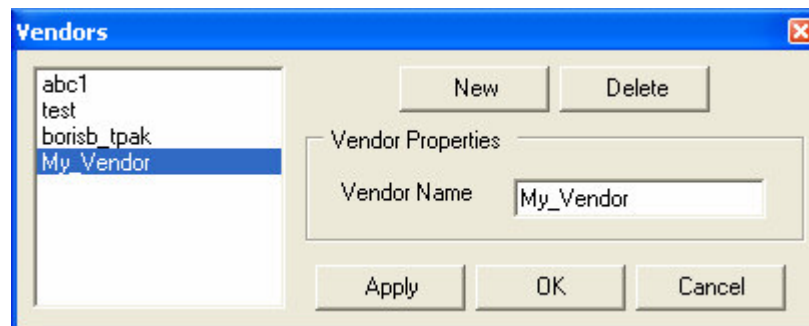


Figure 4-2: The Vendors Dialog Box

2. Click **New** button.
3. Enter the Vendor name under which your strategies will be stored and displayed in SR console(s).
4. Click **OK**.

To edit vendor parameters in SAS:

1. You can change vendor parameters only if it is NOT used by a running strategy.
2. From the Resources menu select **Vendors...** The Vendors Dialog Box will appear. You can also edit Vendors from Strategy Details dialog box on Page 13.
3. Select vendor ID in the list of vendors' box on the left. You'll see its name on the right pane.
4. Modify vendor name. Each strategy in stopped/idle state which uses will be updated after you confirm the changes.
5. Click **OK**.



NOTE: If there is a running strategy that uses that vendor, you can't change properties of the vendor. Stop all strategies which use this vendor or choose another vendor.

To delete vendor from SAS:

1. You can delete vendor information only if it is NOT used by any strategy.
2. From the Resources menu click Vendors... The Vendors Dialog Box will appear.
You can also edit vendors from Strategy Details dialog box on Page 13.
3. Select the vendor, and click Delete button.
4. Click OK.



NOTE: If you want the deleted vendors to be excluded from your portfolio in the future, you must save the portfolio.

Chapter 5. Managing Strategies

The Strategies table in the SAS main window displays all your strategies and their status. You can resize or sort the table as required.

Strategies (33)							
Id	SR Strategy Name	3rd Party	3rd Party ID	Account	Vendor	Status	Session ID
29	TS-Smart	TS	TS_workspace	My_account	vendor	connected	1
32	TS-Short	TS	TS_workspace	_My_account	_vendor	stopped	1
30	TS-Market	TS	TS_workspace	_My_account	_vendor	stopped	1
33	TS-Long	TS	TS_workspace	_My_account	_vendor	idle	1
31	TS-Limit	TS	TS_workspace	_My_account	_vendor	liquidated	1

Figure 5-1: The Strategies Table

The following table describes the data displayed in each column:

Column Heading	Explanation
Id	Contract id number
SR Strategy Name	Strategy name that you see in SR Console
3rd Party	Type of 3d Party Integration (TradeStation/Excel)
3rd Party ID	TradeStation Workspace name or Feed/Order sheet name in Excel file
Account	Account as entered when you filled Account details
Vendor	Vendor Name
Status	Current status of the strategy
Session ID	Session ID of the strategy

Table 5-1: The Strategies Table Explained

Adding Strategies



NOTE: In TradeStation, you have to create a separate workspace for every strategy you wish to integrate with SAS.

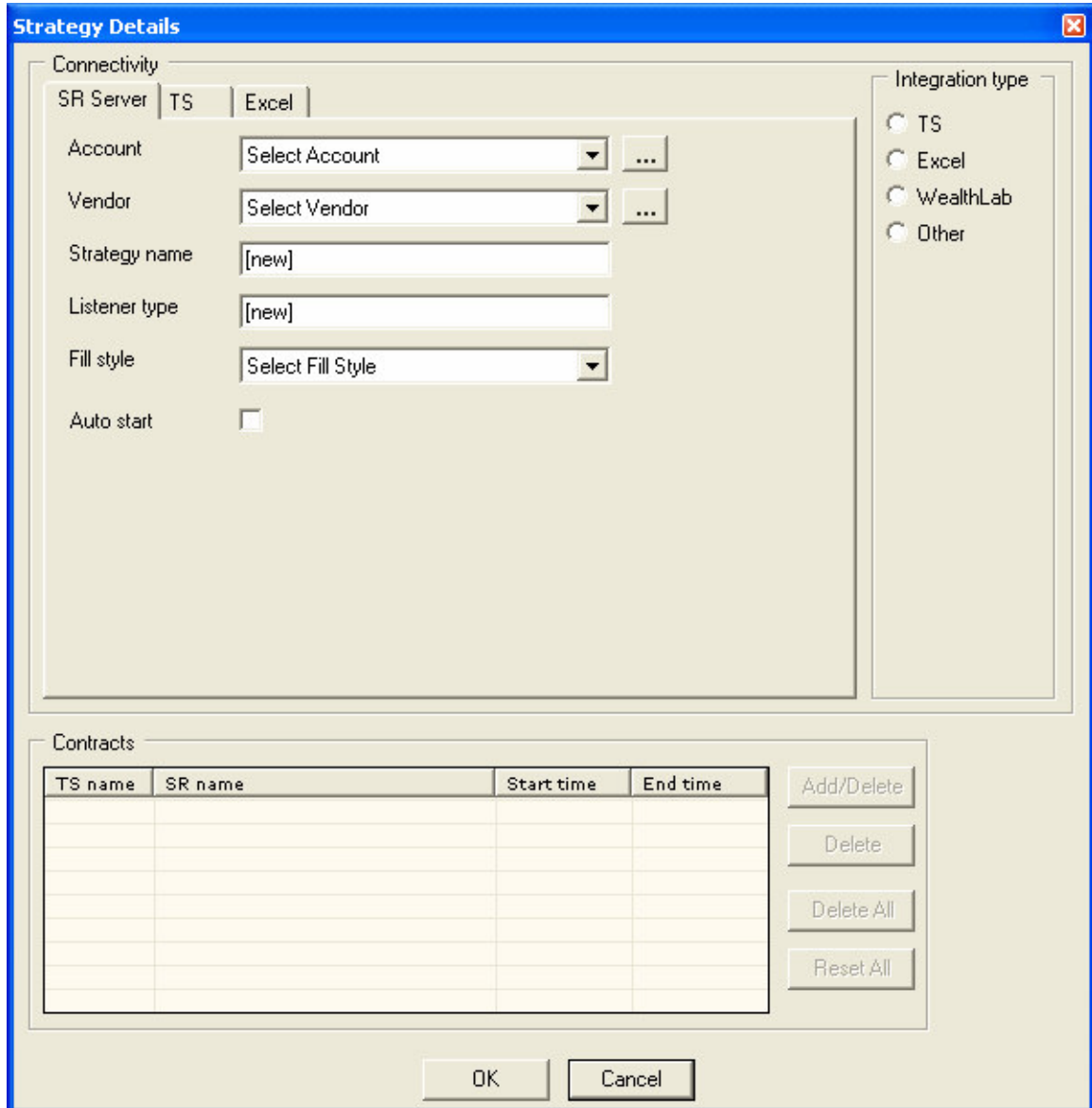
To add a new strategy:

1. From the Strategy menu, select **Add Strategy**,

OR

On the toolbar, click the Add Strategy button .

2. Strategy Details dialog box will appear:



Strategy Details

Connectivity

SR Server | **TS** | Excel

Account: Select Account ...

Vendor: Select Vendor ...

Strategy name: [new]

Listener type: [new]

Fill style: Select Fill Style

Auto start: ☐

Integration type

☐ TS

☐ Excel

☐ WealthLab

☐ Other

Contracts

TS name	SR name	Start time	End time

Add/Delete

Delete

Delete All

Reset All

OK Cancel

Figure 5-2: The Strategy Details dialog box empty

3. Enter parameters of the Strategy as described in Chapter 3: Quick Setup Guide in how to **configure Strategy Parameters in SAS** on Page 11.
4. Click OK.

To copy an existing strategy:


NOTE: You cannot copy strategy on the Running or Connected state

- Right click on a strategy, which you want to copy and choose Copy strategy option,

OR

- Select the strategy, which you want to copy and click Copy Strategy from Strategy menu.



NOTE: Account Name and Vendor Name are required parameters. You can add or modify these parameters using Manage button: 

Strategy Name is also a required parameter, however, you need to type it into the appropriate edit field.



WARNING: You must change at least one of the following parameters in order to copy an existing Strategy (SR Strategy Name, TS Workspace Name, Account, and Vendor).

Strategy Parameters

To view strategy details:

1. From the Strategy menu, select **Strategy Details**,
OR
From right click menu, select **Strategy Details**,
OR
In Strategies table, double-click the strategy name,
2. Strategy Details dialog box will appear:

The screenshot shows the 'Strategy Details' dialog box. It has a blue title bar and a close button. The main area is divided into two sections: 'Connectivity' and 'Contracts'. The 'Connectivity' section has tabs for 'SR Server', 'TS', and 'Excel'. The 'TS' tab is selected. It contains fields for 'Account' (dropdown with '_My_account'), 'Vendor' (dropdown with 'v_nature'), 'Strategy name' (text box with 'TS-Smart'), 'Listener type' (text box with '[new]'), 'Fill style' (dropdown with 'Fills Only'), and 'Auto start' (checkbox). The 'Contracts' section has a table with columns 'TS name', 'SR name', 'Start time', and 'End time'. It contains three rows of data. To the right of the table are buttons for 'Add/Delete', 'Delete', 'Delete All', and 'Reset All'. At the bottom are 'Apply', 'OK', and 'Cancel' buttons. Numbered callouts point to: 1. Account dropdown, 2. Vendor dropdown, 3. Strategy name text box, 4. Auto start checkbox, 5. Connectivity section header, 6. Contracts section header, and 7. Fill style dropdown.

Strategy Details

Connectivity

SR Server | **TS** | Excel

Account: _My_account

Vendor: v_nature

Strategy name: TS-Smart

Listener type: [new]

Fill style: Fills Only

Auto start: ☐

Integration type

☒ TS

☐ Excel

☐ WealthLab

☐ Other

Contracts

TS name	SR name	Start time	End time
EURUSD	Forex:GainCap:EUR-USD:	17:00:01	16:30:59
AD	Futures:CME:Au. Dollar:CONT	17:00:01	16:30:59
ES	Futures:CME:MINI S&P:CONT	17:00:01	16:30:59

Add/Delete

Delete

Delete All

Reset All

Apply OK Cancel

Figure 5-3: The Strategy Details dialog box filled

No.	Area	Purpose
1	Account	Includes list of accounts. Select account to be associated with a strategy, and via which you are trading (supplied in confirmation email).
2	Vendor	Includes list of vendors. Select vendor to be associate with a strategy, and under which your strategy will appear in SR Console software.
3	Strategy name	Strategy name as it will appear in SR Console software.

No.	Area	Purpose
4	AutoStart checkbox	Determines whether the strategy will start automatically when you launch SAS.
5	Integration type	Selects integration type (TradeStation, Excel, WealthLab or another proprietary application).
6	Contracts	List of contracts with their parameters per each strategy
7	Fill Style	<p>Determines your strategy behavior when a fill signal from TradeStation is received for one of its working orders. Default behavior is to react only on fill signals by issuing the respective market orders, thus, keeping you in sync with your TS Strategy at all times. Second option is Market Order. In this case, working orders coming from TS are situated on SR Server. When fill signal comes from TS, the working order is turned to respective market order and filled.</p> <p>Third and last option is Position Indicator. In order to use this fill style, a special indicator has to be placed on your TS workspace. Each time position changes, TS will send an <i>indicator alert</i> e-mail that is intercepted by SAS. Based on the contents of this e-mail SAS will update the current position on SR server accordingly.</p> <p>Note: you will have to request code for 'special indicator' from SR Support directly.</p>

Table 5-2: The Strategy Parameters Window Explained

If your strategy is running, you will see all the details in read-only mode.

If the strategy is stopped or idle, you can edit all strategy parameters (see Editing Strategy Parameters).

Editing Contracts


You can manage list of contracts for each strategy by adding and deleting them from the contract grid in the Strategy Parameters dialog box. You can also reset contract to its default settings by clicking 'Reset All' button displayed under 'Contracts' section.



WARNING: If you want the new contracts to be included in your portfolio in the future, you must save the portfolio.

To save your portfolio:

From File menu, select **Save Portfolio**,
OR


On the toolbar, click  button.



WARNING: If you want your strategy to appear on the new contracts in SR Console you must upload the portfolio to server.

To upload your portfolio:

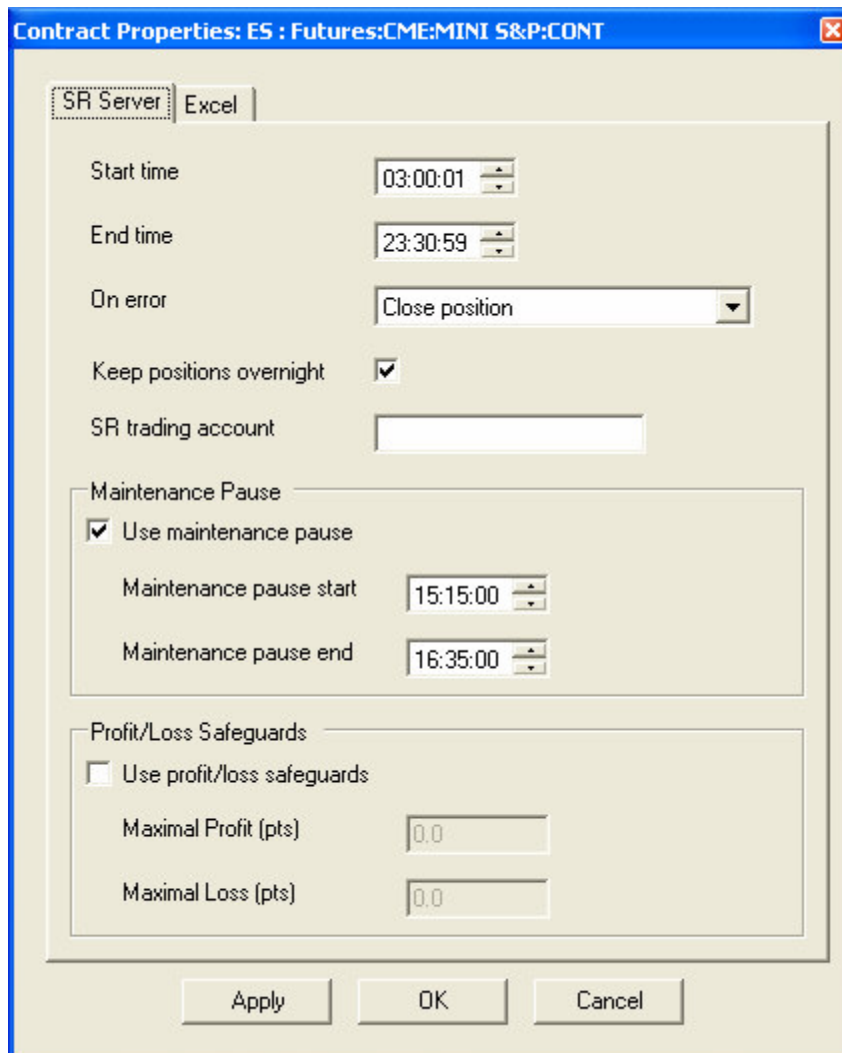
From File menu, select **Upload Portfolio To Server(s)**,
OR

On the toolbar, click  button.

Contracts Properties

To view contacts details:

1. From Strategy details window double click on selected contact,
2. The Contract Properties dialog box will appear:



Contract Properties: ES : Futures:CME:MINI S&P:CONT

SR Server | Excel

Start time: 03:00:01

End time: 23:30:59

On error: Close position

Keep positions overnight: ☒

SR trading account:

Maintenance Pause

☒ Use maintenance pause

Maintenance pause start: 15:15:00

Maintenance pause end: 16:35:00

Profit/Loss Safeguards

☐ Use profit/loss safeguards

Maximal Profit (pts): 0.0

Maximal Loss (pts): 0.0

Apply OK Cancel

Figure 5-4: The Contract Properties dialog box

Field Heading	Explanation
Start Time	Determines when your strategy will run on our platform. Please consult SR Console manual <i>Chapter 3: Managing Strategies</i> for more information on that.
End Time	Determines when your strategy will stop running on our platform. Please consult SR Console manual <i>Chapter 3: Managing Strategies</i> for more information on that.
On Error	Determines what strategy behavior will be if an error occurs on SR Server. Default behavior is to Close strategy position, however, you can also have SAS transfer position to manual mode (please consult SR Console manual <i>Chapter 3: Managing Strategies</i> for more information on that.), OR ignore the error and proceed as is.
SR trading account	This option is used only when using SAS to route the orders from either Excel or another proprietary application. SAS will use that trading account as a representative in order to provide the third-party with order status.
Keep positions overnight	Determines whether your strategy is an overnight strategy. Please consult SR Console manual <i>Chapter 4: The Manual User Trader, Overnight and End Time Parameters</i> subchapter for more information.
Use maintenance pause	Determines whether strategy will not send any orders at the specified time. This is used in order to allow for exchange maintenance pause.
Maintenance pause start	Time at which strategy stops sending orders.
Maintenance pause end	Time at which strategy resumes its operation.
Use profit/loss safeguard	Allows you to automatically stop your strategy in case profit or loss target (in points) are reached.
Maximum Profit (pts)	Maximum profit (in points) strategy reaches before immediately stopping.
Maximum Loss (pts)	Maximum loss (in points) strategy reaches before immediately stopping.

Table 5-3: The Contract Properties form Explained**To add contract:**

1. Click **Add/Delete** button in Strategy Details window. The Contract Properties dialog box (see Figure 5-4 on page 27) will appear.

2. Check some contract(s)
3. Click **OK**.

To delete contract:

1. Click **Add\Delete** button in Strategy Details window. The Contract Properties dialog box (see Figure 5-4 on page 27) will appear:
2. Uncheck some contract(s)
3. Click **OK**.

To reset contract parameters:

1. To Reset contract parameters to their default value by right click→Reset Selected.
2. Click **OK**.

Deleting Strategies

If you wish, you can delete strategies from your portfolio.

To delete strategies for a selected contract:

Select the strategies you wish to delete. (To select many strategies, use Shift or Ctrl buttons). The selected strategies are highlighted.

From Strategy menu, select **Delete Strategy**

OR

On the toolbar, click **Delete Strategy** button 

OR

From right click menu select **Delete Selected**.

The deleted strategy no longer appears in your Strategy list.



WARNING: If you want the deleted strategies to be excluded from your portfolio in the future, you must save the portfolio.

To save your portfolio:

From the main menu, under File, select **Save Portfolio**,

OR

On the toolbar, click **Save Portfolio**  button.

To upload your portfolio:

In the File menu, click **Upload Portfolio To Server(s)**,

OR

On the toolbar, click the Upload Portfolio to Server(s)  button.

Liquidating Strategies

The system runs strategies automatically if it is defined in their properties, according to their predefined start time. If you wish, you can liquidate strategies. Stopping a strategy is also necessary before setting lots or market direction.


This operation will stop the strategy, cancel all working orders and close strategy position FOR ALL accounts that are currently running this strategy, on server for which strategy is defined.

To liquidate strategy(ies):

In Strategies table, select the strategy(ies) you wish to liquidate.

From Strategy menu or right click menu, select **Liquidate Strategy**,

OR

On the toolbar, click **Liquidate Strategy** button ,
Confirm dialog box appears. Click **Yes** to proceed.

The Strategies you have selected are now in **liquidated** status.

Stopping Strategies

This operation will cause SAS to stop sending any further orders to the strategy.



NOTE: In order to actually cancel all existing orders you need to stop the strategy in SR Console.

To stop strategy(ies) from receiving any further orders from TradeStation:

In Strategies table, select the strategies you wish to stop.

From Strategy menu or right click menu, select **Stop Selected**,

OR

On the toolbar, click **Stop Strategy** button ,
The strategies you have selected are now in **stopped** status.

Running Strategies


The system runs strategies automatically if AutoStart parameter is defined for them (see chapter 6 for details), otherwise one or multiple strategies can be initiated manually whenever you choose to do so.

To run strategies:

In the Strategies table, select the strategies you wish to run.

In Strategy menu select **Run Strategy** or from right click menu select **Run Selected**

OR

On the toolbar, click **Run Strategy** button ,
The strategies you have run are now in connecting or connected status.



NOTE: The strategies you have run will enter running status when they receive any signal from TradeStation.

Setting Strategy Position Count

You can manually choose to set the position for all subscribers (e.g., SR Consoles) on a specific server.

To set strategy position for specific server:

1. In the Strategies table, select strategy you wish to set position count for.
2. From Strategy menu select **Set Strategy Position Count** or from right click menu select **Set Strategy Position Count**.
3. In **Set Position Count** box that follows, select contract and position you wish to set all subscribers (e.g., SR Consoles) to.
4. In SR Console, check that strategy was set to the appropriate position.



NOTE: This procedure has to be done ONCE for every strategy/server you wish to set the position for.

Sending a Test Signal

You can send a test signal from SAS to SR Console in order to check their communication with one another.

To send a test signal:

1. In the Strategies table, select strategy you wish to send a test message for.
2. From Strategy menu select **Send Test Signal** or from right click menu select **Send test signal**.
3. In **Set Position Count** box that follows, select contract and position you wish to set all subscribers (e.g., SR Consoles) to.
4. In SR Console, under Messages Tab, check that a test message was received.

Downloading and Uploading Portfolio

To download portfolio from server:

- In File menu, click **Download Portfolio** from Server(s).

OR

- On the toolbar, click **Download Portfolio from Server(s)** button .

To upload portfolio to server:

- In the File menu, click **Upload Portfolio to Server(s)**.

OR

- On the toolbar, click **Upload Portfolio to Server(s)** button .



NOTE: During downloading/uploading all portfolio and resources actions are unavailable.



WARNING: When you upload your portfolio you are erasing your old portfolio if you had one before.



WARNING: Stop all strategies before using Download Portfolio from Server(s) option.

Chapter 6. System Settings

General Settings

You can setup SAS to automatically display live updates of new version releases in order to always stay in sync with SAS latest developments. You can also set SAS to warn you whenever your strategy auto starts and schedule SAS to shut down automatically at a predefined time. Finally, you can set SAS to display Sound Alerts, on display of new messages or in the case trading signal has been lost.

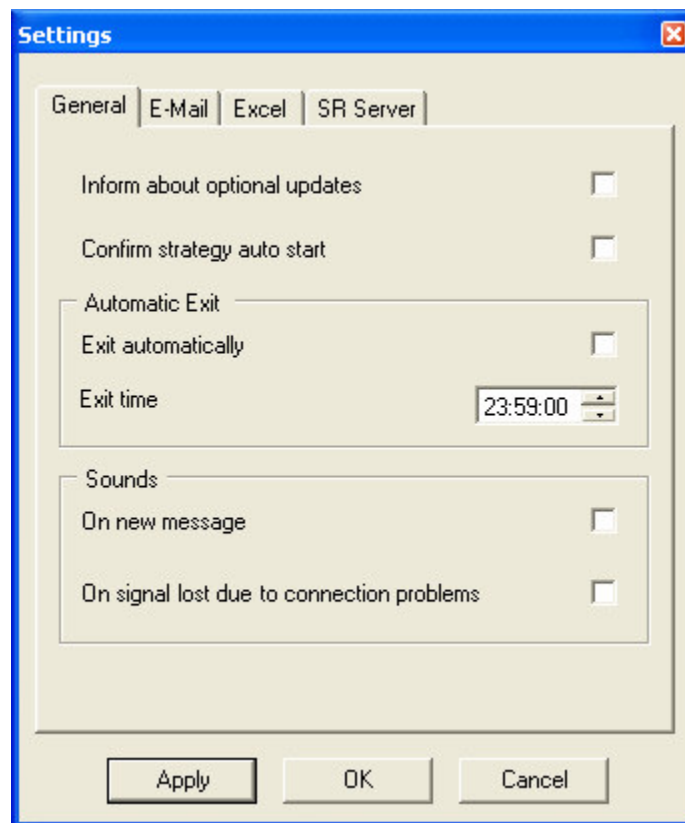


Figure 6-1: The system settings General Tab dialog

Table 6-1: The system setting General Tab dialog explained

Checkbox Heading	Explanation
Inform about optional updates	Show notification about updates which are optional (not obligatory).
Confirm strategy auto start	Enable/disable confirmation window informing about strategy(ies) that will be started automatically.
Exit Automatically	Enable/disable SAS automatic shutdown at predefined exit time.
Exit time	Time at which SAS will be shutdown automatically.
On new message	Enable/disable voice signal alert whenever new message is generated in SAS Message Tab.
On signal lost due to connection problems	Enable/disable voice signal alert whenever SAS loses connection with SR Server(s).



NOTE: If the Confirm strategy auto start is disabled, these strategies will be started anyway when you launch SAS.

TS Mail Settings

These settings can help you troubleshoot communication between SAS and TradeStation. Using these settings, you can also enable transmission of the trading signals (coming from your TradeStation strategies) to your personal email account. Finally, you can configure SAS to send e-mail notifications to you, each time a trading signals is lost, due to network error on one of SR Server(s). SR Support team will also be notified at the end of the SAS run.

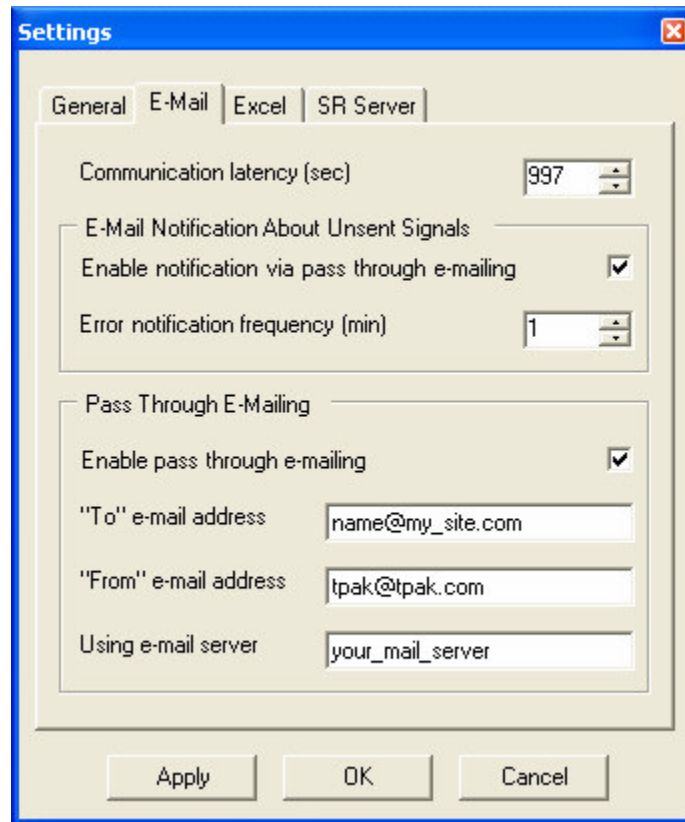


Figure 6-2: The system settings mail tab dialog

Table 6-2: The system settings mail tab dialog explained

Field Heading	Explanation
Communication latency	Increase this value if you are missing signals from TradeStation
Enable notification via pass through e-mailing	Enable/disable e-mail notification about unsent signals.
Error notification frequency (min)	Frequency of which run-time notification e-mails will be sent (defaulted to one minute)
Enable pass through e-mailing	Send all signals received from TradeStation to a specified mail address using specified mail server.
"To" e-mail address	Address to which you want all the signals to be sent when they arrive from TradeStation.
"From" e-mail address	Address from which it will appear email was sent.
Using e-mail Server	Specify mail server that you use for sending emails.



WARNING: This may not work with some email servers (ISP's), especially servers requiring email authentication.



NOTE: Check your email client settings or ask your Internet Service Provider to obtain this information.

SR Server Settings

Settings in this TAB determine timeout values for connection with server.

Usually you shouldn't change these settings. If SAS often stops responding while connecting to server(s), you can lower values in these settings for better performance.

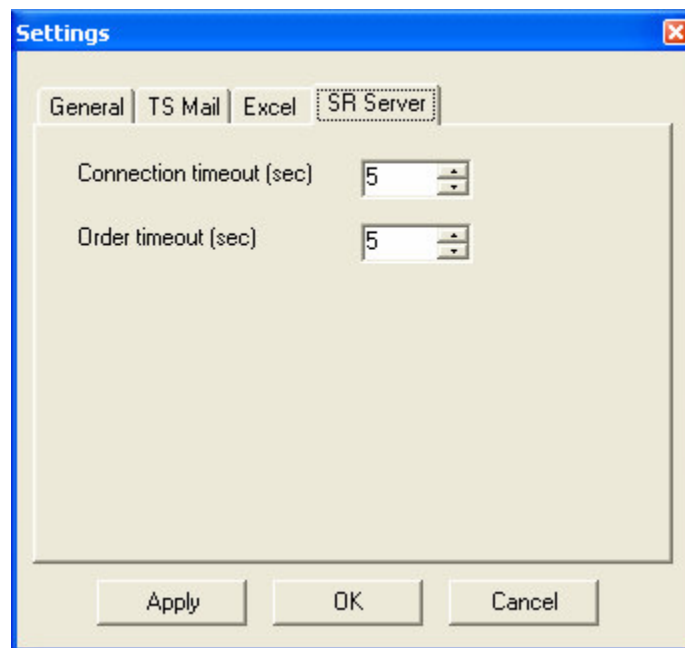


Figure 6-3: The system settings SR Server tab dialog

Table 6-3: The system settings SR Server tab dialog explained

Field Heading	Explanation
Connection Timeout	Time allowed for SAS to connect to the server. If at the end of this period connection wasn't established, a failure to connect is declared
Order Timeout	Time allowed for SAS to send an order to the server. If not immediately successful, SAS will try several times to send an order. If at the end of this period the order still wasn't sent, it is considered a failure.

Special Symbols

Trade Station may be using special contract symbols (e.g., @ER2.D, @ER.P) for the origination of its orders. You can need to setup SAS in order to process Trade Station's trading signals accordingly.

To setup special symbols in SAS:

1. From Settings menu choose Special Symbols, click New.
2. In Symbol Properties box that follows, set TS symbol value in **Special Symbol** AND
set standard symbol (which will be sent from SAS to SR Server) value in **Standard Symbols**.

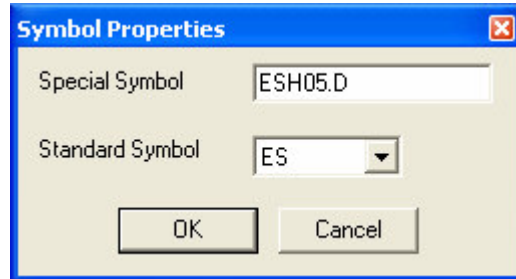


Figure 6-4: The Symbol Properties box

3. When done, click Apply and OK.

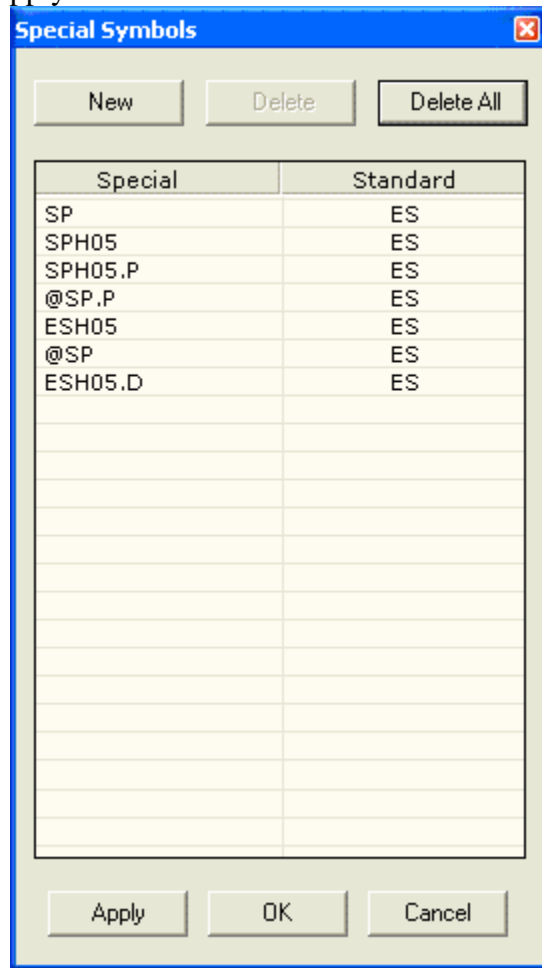


Figure 6-5: The Special Symbols tab dialog


Sending a Problem Report

You can send out a problem report to SR Support team for observation.

To send out a problem report:

1. From Help menu choose **Problem Report**

OR

On the toolbar, click Problem Report  button.

2. In Problem Report box that follows, set the Report Period you wish to send for observation.
3. Select Account you wish to send for observation.
4. In Short and Long Problem Description specify subject and content of your problem (including date/time problem occurred) respectively.
5. To send, click OK.

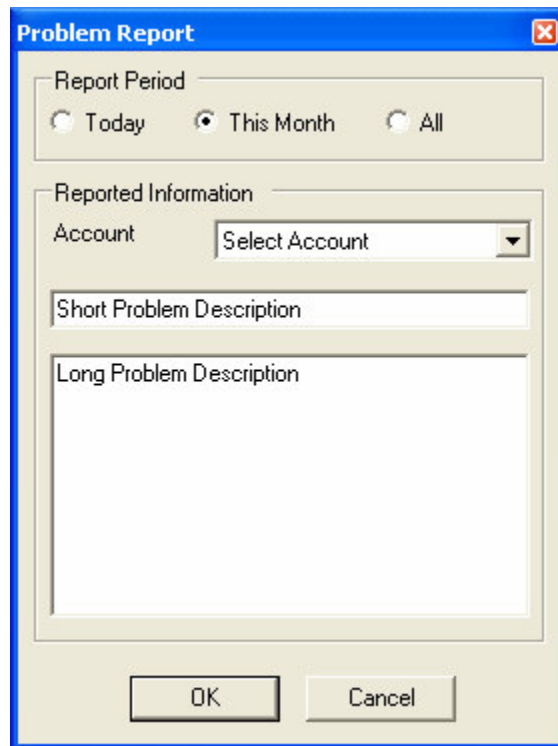


Figure 6-6: The Problem Report tab dialog

Appendix: SAS Client Side API

General Description

Strategy Runner (SR) Client Side (CS) API is an integral part of SR Strategy Automation Station (SAS). Its purpose is to provide easy to use interface that allows trading system developers to have complete control over their strategies.

CS SR API is thread safe and can be used in complex multi-threaded environment.

Integration Overview

Depending on the framework you used in order to develop your trading system, you can integrate with one of the following SR CS API extensions:

- **Regular DLL** – This is suitable for programming languages such as C or C++. Your program would load standard Windows DLL and call functions from within that DLL
- **COM** – This may be an optimal solution for integration with Visual Basic. Your program would establish connection to a COM object published by the API and call member functions of that object.
- **OLE COM** – This extension is suggested for integration with the system based on Visual Basic for Applications (VBA) or any other system that requires OLE compatibility. Similarly to COM extension above your program would communicate with a COM object published by the API.
- **JAVA JNI** – if your program is written in Java, SR CS API provides you with set of convenient classes and methods that will allow seamless integration with your code. The methods of the API are implemented in C++ under JNI.

Distribution

You can find files necessary for your specific extension under C:\Program Files\StrategyRunner\TSSR\src\ . There are sub-directories in that location:

- **\C** - represents the .H file you need to #include to your code in order to get all the necessary declarations.
- **\COM** - represents both COM and OLE COM IDL declarations and supplementary .H file with the definitions of data structures used by the API.
- **\Java\WinTSSRAPI** - represents .java files with the definitions of data structures and methods used by the API.

Whichever extension you choose for your particular integration, the source files in \src\ directory are essentially self-explanatory. Additionally, we provide detailed description of data structures and methods exported by the API in our complete CS API documents. Please let us know (email: support@strategyrunner.com) shall you require more information about Strategy Runner Client Side API.