SAS 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

    o Test Step 1 & Step 2

- Step 3: Setup & Configure SR Pro Console

    o Test Step 1 & Step 2 & Step 3

Produces the signals   *Transmits the signals*   *Executes the orders*

| TradeStation | → | STRATEGY AUTOMATION STATION | → | SR Pro Console |

Figure 0-1: The SAS signal processing flow: TradeStation → SAS → SR Pro Console

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:
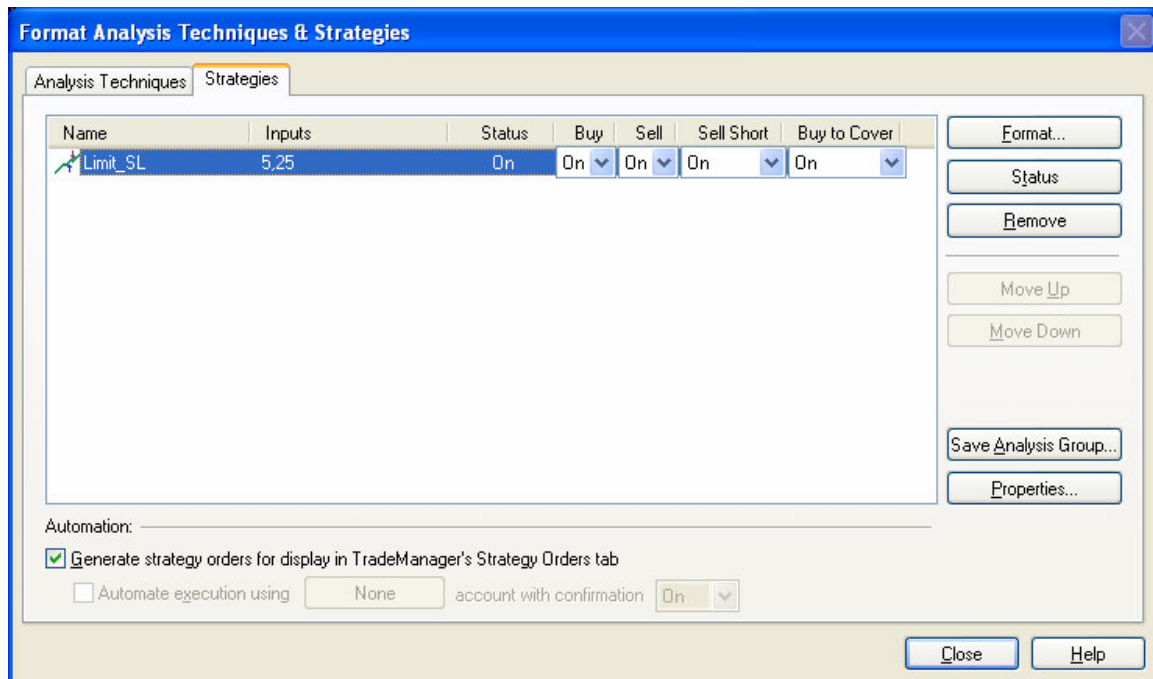

Figure 0-2: TradeStation Strategy properties window

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 the Tools toolbar click on TradeManager button.
2. From the View menu click TradeManager Preferences.
3. Click on Notification tab. TradeManager Preferences form will appear:
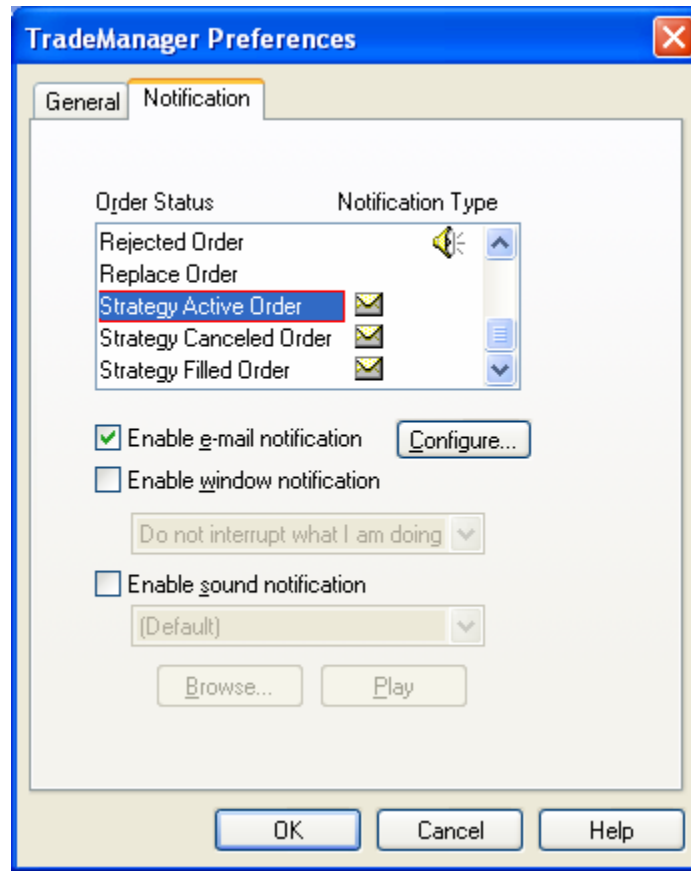
Figure 0-3: TradeManager Preferences Dialog Box

4. Check the **Enable e-mail notification** for the last three items as shown above. Make sure no other item has email notification enabled.

Setting mail preferences:

1. Click Configure button from TradeManager Preferences Dialog Box above. Messaging Dialog Box will appear:
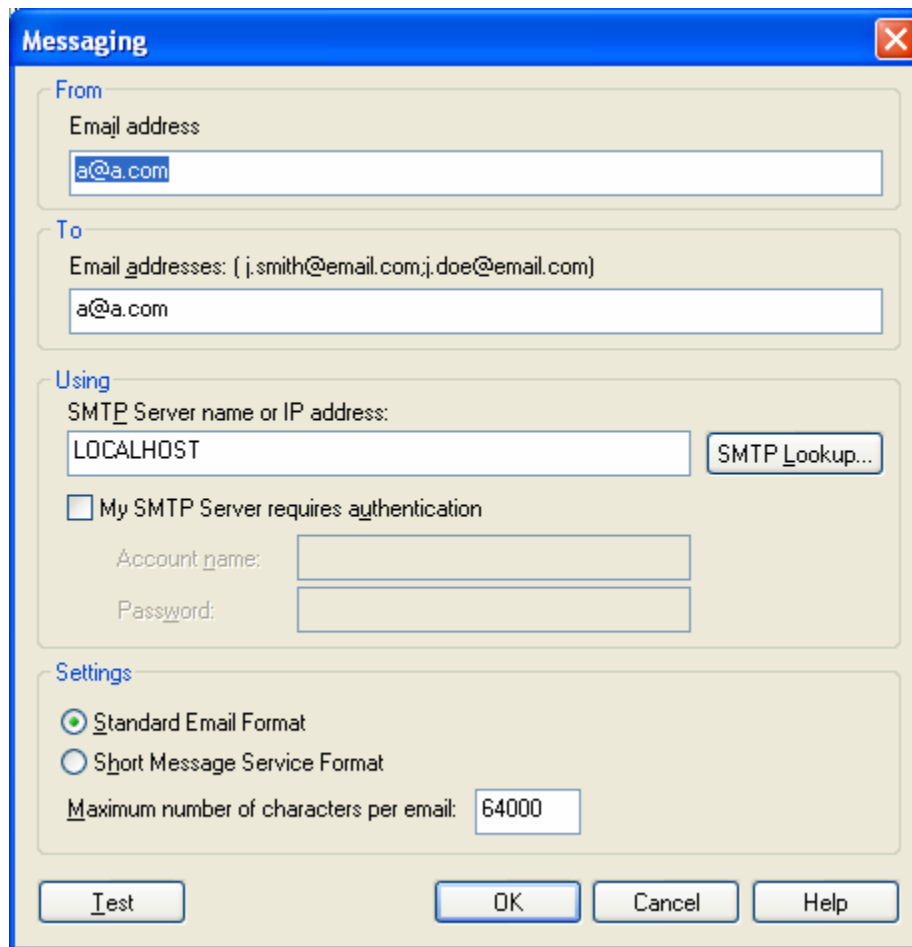
Figure 0-4: Messaging Dialog Box

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 again 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 click Accounts… The Accounts Dialog Box will appear:
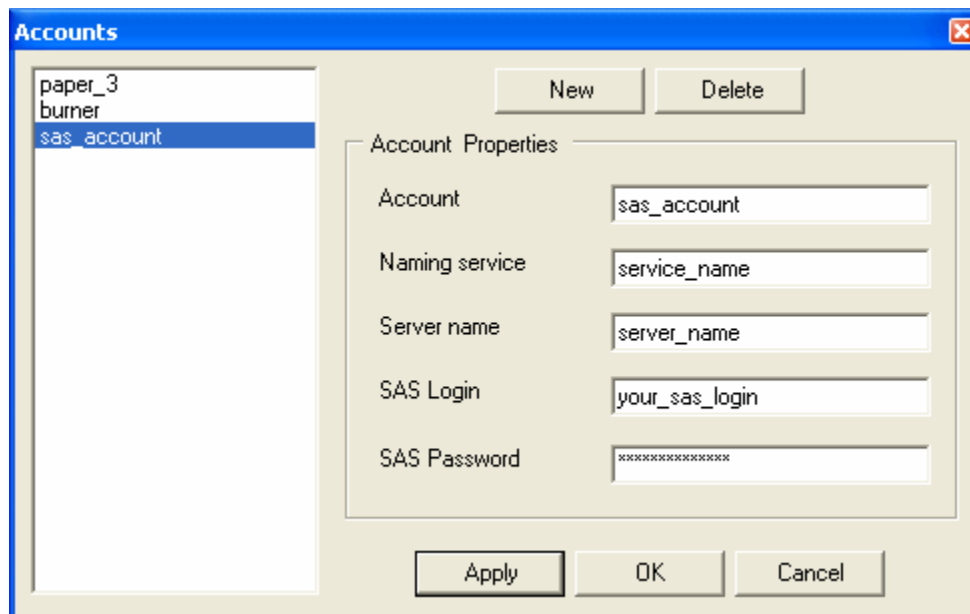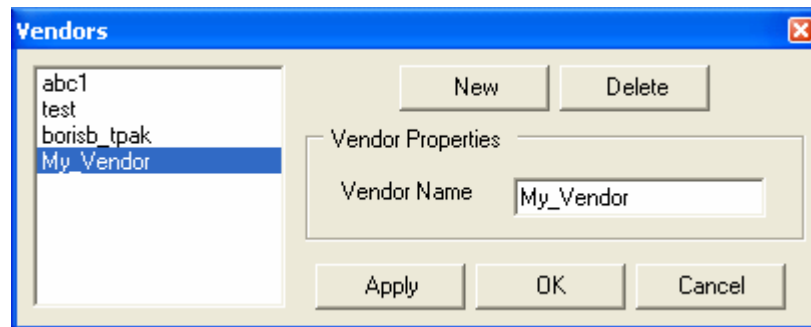

Figure 0-5: The Accounts Dialog Box

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 click Vendors… The Vendors Dialog Box will appear:

Figure 0-6: 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 click Add Strategy… Strategy Details dialog box will appear:

Figure 0-7: Strategy Details dialog box

2. From the Account dropdown list select the account you have just created.
3. From the Vendor dropdown list select a vendor you just created.
4. Fill in the Strategy name. That's the name that will appear in SR Console in your portfolio.
5. Make sure that Fills Only option is selected under Fill Style.
6. Check TS Integration as an Integration Type of your strategy.

7. Click on 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)
8. Select contracts on which your strategy will be running. In order to do it click the 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 0-4: Messaging Dialog Box on page 4)
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 may refer to Chapter 2: Managing Contracts of our User Manual in order to do that.
2. In SR Console, add your TradeStation strategy. You may 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 though 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.