

Connecting to Strategy Runner's DDE Server

Quick Start Guide

Overview

This document illustrates how to connect your Excel Spread-Sheet (and/or another proprietary trading application connecting to a DDE Server) to Strategy Runner's DDE Server.

This document will be present using the following scope:

Setting up Strategy Runner

Determining what you need

DDE Excel Conversation

DDE Server Conversation

Strategy Automation Kit

Initializing DDE Excel Conversation

Initializing DDE Server Conversation

MS Excel Configuration

Parameters of SR DDE Server in MS Excel

Wrapping it up

We would also like to mention that your proprietary trading application can connect to SR Server, by routing orders via our Strategy Automation Kit (e.g., SAS). To try SAS, please write an email to support@strategyrunner.com, indicating SAS as the subject of your message. You can also read more about SAS under:

http://www.strategyrunner.com/Content/PS_TPAK.html

Determining what you need

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SR has two modes for initializing DDE connection; DDE Server Conversation and DDE Excel Conversation. Before illustrating both conversations, we will first help you determine which mode you need.

Determining what you need

DDE Excel conversation:

Using this option means Real-Time contract data will be displayed in **Excel only** and will include the following fields: Contract Name, Ask, Ask Vol, Bid, Bid Vol, etc (see Figure 0-1: Fields in the Main Window).

Contract	Bid Vol	Bid	Ask	Ask Vol	Last	Vol	Exch Time	#Orders	Pos
CME:MINI S&P:MAR06	796	1293.75	1294.00	186	1294.00	5	11:56:37	0	-1
CME:MINI NSDQ:MAR	508	1752.00	1752.50	8	1752.50	50	11:56:37	0	0
eCBOT:eMINI DOW:M	6	11036	11037	14	11037	2	11:56:37	0	0
CME:Cd. Dollar:MAR0	13	0.8570	0.8571	13	0.8571	1	11:56:37	0	0

Figure 0-1: Fields in the Main Window

DDE Server conversation

Using this option, SR operates as a DDE server, thus, you may receive streaming data using any DDE client (not only Excel). Unlike DDE Excel conversion, using DDE Server conversation, you may edit and configure the data (e.g., fields) displayed on your DDE Client.

Strategy Automation Kit

We would like to take this chance and notify you that Strategy Automation Kit (e.g., SAS), is a great tool to route orders from a proprietary application to the SR Server for quick and safe execution. If you have an application written in TradeStation, Excel,

C/C++/Java or Com Object, we suggest you take a look at our webpage (URL: http://www.strategyrunner.com/Content/PS_TPAK.html) or write us an email to: support@strategyrunner.com so that we can help you out.

Initializing DDE Excel Conversation:

1. Start Strategy Runner Console.
2. Add your preferred contract(s) to SR Console. Refer to Strategy Runner User Guide (Managing Contacts section) if you don't know how to do this.
3. From Strategy Runner's main menu go to 'Settings' -> 'System Options' -> 'Misc'
4. In SR, locate 'Worksheet Name' text box (Under 'DDE Excel Conversation') and enter the name you'd like to call your Excel Worksheet.
Note: if you want automatic DDE connection upon Strategy Runner Initiation, select 'Auto-Connect on Start'
5. Open MS Excel
6. In MS Excel, under 'Sheet Name' enter the exact name you have entered in step 5 above and press 'Enter' (see Figure 0-2: Settings in SR Console and Excel for DDE Excel Conversation for details)
7. In SR, under 'DDE Excel Conversation' click on 'Connect' button to enable DDE Excel conversation.

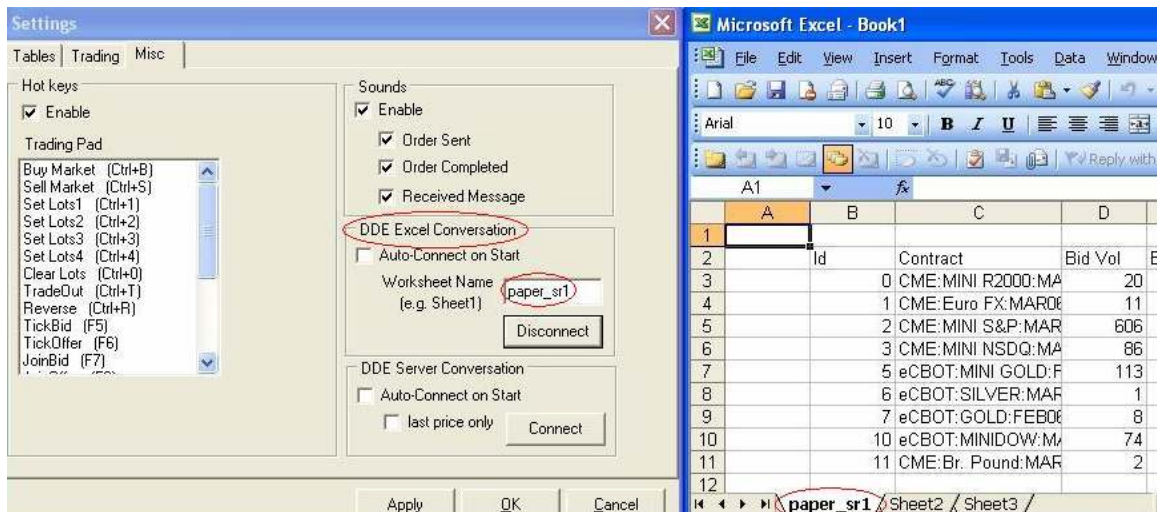


Figure 0-2: Settings in SR Console and Excel for DDE Excel Conversation

Your Excel Sheet should now receive streaming data from SR Console.

Initializing DDE Server Conversation:

1. Make sure your client DDE application (e.g., Excel or another app) is closed.
2. Start Strategy Runner Console.
3. Add your preferred contract(s) to SR Console. Refer to Strategy Runner User Guide (Managing Contacts section) if you don't know how to do this.
4. From Strategy Runner's main menu go to 'Settings' -> 'System Options' -> 'Misc' and Locate DDE Server Conversation.
5. Open DDE Client (e.g., Excel)
6. In SR, click Connect on DDE Server connection.

Note: if you want automatic DDE connection upon Strategy Runner Initiation, select 'Auto-Connect on Start'.

Note: If you check 'Last Price Only', data will be sent only when current price changes (data will not be sent if ask/bid price is changed)

7. In order to disconnect from DDE Server, you must close and reopen SR Console.
Note: if you have 'Auto-Connect on Start' checked, you will have to uncheck it first.

MS Excel Configuration

In order to properly connect MS Excel to Strategy Runner DDE Server, you need to familiarize yourself with Strategy Runner values at DDE Client Application and apply them to your Excel Spread-Sheet accordingly.

Note: this section is relevant only if you have chosen to initialize DDE Server Conversation.

Parameters of SR DDE Server in MS Excel

1. Application name: Console

Every input you add into the DDE Client application must start by entering this parameter.

2. Conversation Name: CONTRACT_NAME

'Contract_Name' follows right after 'Console' in your DDE client application. This parameter needs to be entered to DDE Client, in the exact method it is displayed in SR Console. However, all blanks and characters which are not letters need to be replaced by an underscore (e.g., '_'). For example, MINI S&P contract will be entered as MINI_S_P and Cd. Dollar contract will be entered as Cd__Dollar (note the two underscores, one for the dot - '.' and one for the - ' ').

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3. Topic Name: FIELD_NAME

'FIELD_NAME' is input you receive from SR Console. All field names in SR Console are located in the main Contract Grid (e.g., Bid, Ask, etc), and need to be entered to DDE Client in the exact way they are displayed in SR Console. Similarly to 'Contract_Name' parameter, all blanks and characters which are not letters need to be replaced by an underscore (e.g., '_')

Wrapping it up

At last, we will illustrate an example in an Excel Spread-Sheet, thus, wrapping up this setup guide.

If you have properly followed instructions on setting DDE Server Conversation, entering the following formula in your DDE Client should result in giving you the last price of the Mini NSDQ contract:

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=Console|MINI_NSDQ!Last
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Tip: This will display the last price for the Mini NSDQ contract, make sure you have added it to SR Console.

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