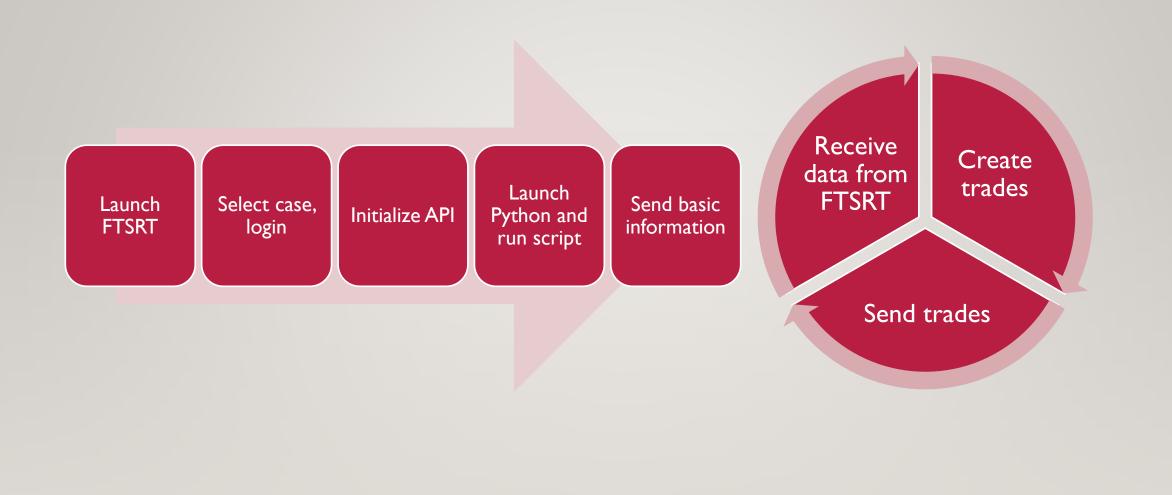
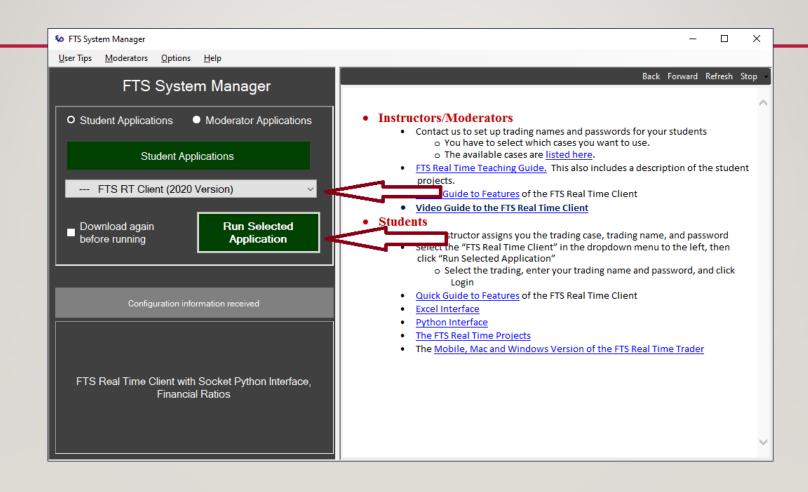
#### FTS REAL TIME: PYTHON SOCKET API

- What is it:
  - Real time connection between your Python script and the Real Time FTS Client (FTSRT)
    - Receive data updates from FTSRT at a frequency you specify
    - Save data, merge with external data sources, submit trade orders
- How does it work:
  - Login to FTSRT
  - Initialize the API
  - Launch your Python script
    - Our samples show you how to connect to FTSRT

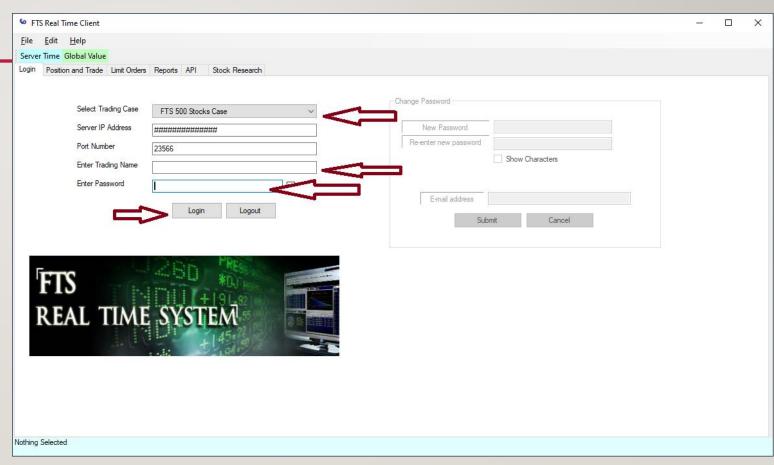


# LAUNCH FTSRT: FROM THE FTS SYSTEM MANAGER

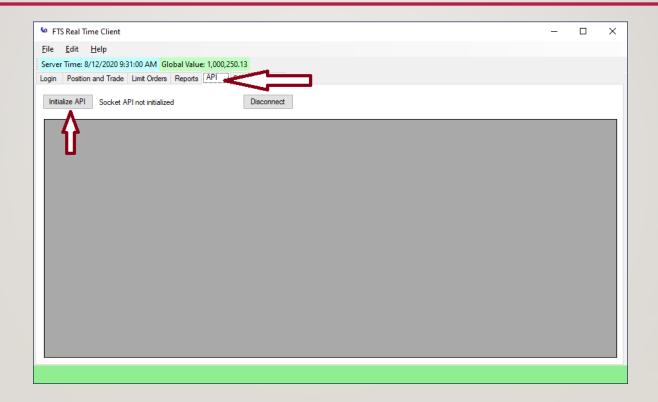


### LOGIN TO RTFTS

- Select your trading case
- Enter trading name, password
- Login



# INITIALIZE API FROM THE API TAB



#### LAUNCH YOUR PYTHON SCRIPT

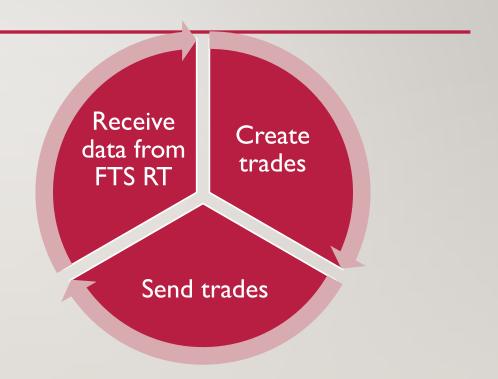
- Run Python and launch your script
- The script must have the socket connection as demonstrated in this sample file
- http://www.ftsmodules.com//public/modules/ftsRT/RT2020/Scripts/ConstantMix\_RTSocke
   t.py.txt
- To start, just run the sample file and you will see how it works

#### THE SAMPLE PY SCRIPT

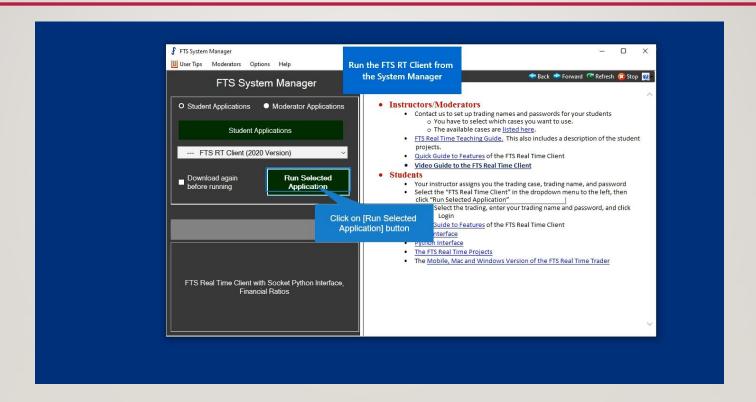
- This has several parts and functions defined
  - Keep the script exactly as is, the only thing you should replace is the constant\_mix
    function and where it is called in the "while True" part at the bottom
  - The comments explain how the strategy works
- How it works:
  - When you launch the script, it connects FTSRT through a socket
  - The script then sends the tickers and the frequency at which you will receive updates

# THE PY FILE

- It then loops:
  - Receive data from the FTS RT Client
  - Construct the trading strategy
  - Send the trades



# VIDEO SHOWING THE STEPS WITH THE SAMPLE SCRIPT



http://www.ftsmodules.com//public/modules/ftsRT/RT2020/Scripts/ftsRTPython.mp4