

## Strategy Studio: CMEiLinkExecutionHandler (Execution Handler)

CMEiLinkExecutionHandler is Strategy Studio's FIX interface to CME's iLink FIX 4.2-based order entry gateway.

This execution handler is enabled by adding the following setting to the server's main configuration file:

- › **EXECUTION\_HANDLER\_MODE=CMEiLinkExecutionHandler**

### Session Level Settings

Session-level settings are specified in the file `execution_handler-conf/cme_ilink_fix.config`. Notable settings include:

- › **StartDay=Sunday**
- › **StartTime=16:00:00**
- › **EndDay=Sunday**
- › **EndTime=05:59:59**
  - Required. Sets the session period defining sequence number reset. The above settings are recommended.
- › **SocketConnectHost=host**
  - Required. Target host IP.
- › **SocketConnectPort=port**
  - Required. Target host port.
- › **ReconnectInterval=seconds**
  - Reconnect wait period for a disconnected session. This should not be set lower than 60 seconds.
- › **SenderCompID=session,firm,fault tolerance**
  - Required. Combination of 3 character session id provided by CME, 3 character firm ID registering the session, and one character fault tolerance indicator. This latter component should be set to 'N'.
- › **SenderSubID=LSS**
  - Required. Operator ID identifier. An arbitrary string up to 18 characters in length.
- › **TargetCompID=CME**
  - Required. Must be "CME".
- › **TargetSubID=G**
  - Required. Must be 'G'.
- › **SenderLocationID=country,state**
  - Required. User's geographic location. The first two characters specify the ISO country code. Additionally for US and Canada locations, a two-character state or province code is required separated by a comma. (e.g., "US,IL"). Refer to CME's iLink Specification for valid values.
- › **Password=password**
  - Required. Session password provided by CME.
- › **StrategyStudioAccount=accountName[,accountName2,...]**
  - Required. Comma separated list of Strategy Studio accounts associated with this session.

Message validation should be disabled by setting **ValidateUserDefinedFields=N** and **ValidateFieldsOutOfOrder=N**.

### Custom Order Parameters

Most order properties are set using OrderParams's fields. Order properties that are not included in OrderParams can be set via OrderParams's `custom_params` member, which is a `std::vector<boost::any>`. The values are expected to be of type `std::pair<int, std::string>`, with the first specifying the FIX tag number and the second specifying the string value for the FIX field. A full description of supported FIX tags is available in CME's *iLink Specification*.

OrderParams's custom\_params may be used on both new orders and cancel replaces. Note that custom\_params are not automatically cleared after submission of a new order; therefore, if the existing Order's OrderParams is used when sending a cancel replace, custom\_params may need to be cleared before submission, preserving any expected tags for the replace.