Strategy Studio: KDBAdapter (Backtesting Market Data)

KDBAdapter is Strategy Studio's back testing reader for data available from Kx's kdb time series database platform. More information about Kx and kdb is available at:

http://kx.com/software.php

The adapter is currently configured to read from order, trade, and imbalance tables organized according to NYSE's TAQ database schema. More information about the TAQ schema is available at:

www.nyxdata.com/doc/224904

KDB may be selected as a backtesting strategy server's data source by setting the following variable in backtester_config.txt:

- **BACKTEST_SOURCE=KDB**

The following variables may be added to the backtester configuration file to set options in the KDBAdapter:

- **KDB_HOST=*host***
  - (Required) The ip address of the kdb server
- **KDB_PORT=*port***
  - (Required) The port of the kdb server
- **KDB_USER=*user_name***
  - (Required) User name for accessing the kdb database server.
  - This will be provided by your database administrator.
- **KDB_PASSWORD=*password***
  - (Required) Password for accessing the kdb database server.
  - This will be provided by your database administrator.
- **KDB_BLOCK_SIZE=*integer <default = 1000>***
  - (Optional) The adapter requests blocks of streaming data be sent from the server, in chunks of this size.
  - Various server connection and/or database server configuration scenarios may benefit from adjusting this setting.
- **KDB_TIME_STEP=*integer <default = 180>***
  - (Optional) The adapter queries the database in time steps of this size, in minutes.