Strategy Studio: SpeedRouteExecutionHandler (Execution Handler)

SpeedRouteExecutionHandler is Strategy Studio's FIX4.2 interface to SpeedRoute's exchange gateway.

This execution handler may be selected by including the following line in the server's main configuration file:

› **EXECUTION_HANDLER_MODE=SpeedRouteExecutionHandler**

Session Level Settings

Many of the session-level settings are specified in the file execution_handler-conf/speed_route.config. Notable settings include:

› **StartTime=*HH:MM:SS***
› **EndTime=*HH:MM:SS***
  • Required. Sets the window of time that the execution handler will attempt a connection. Connection will begin at **StartTime**, and end at **EndTime**. Times are in UTC.
› **SocketConnectHost=*host***
  • Required. Specifies the IP of the SpeedRoute server for this session. This must be an IP address, and not a domain name.
› **SocketConnectPort=*port number***
  • Required. Specifies the IP port of the SpeedRoute server for this session.
› **ReconnectInterval=*seconds***
  • Sets the wait period before a disconnected session attempts a reconnect.
› **TargetCompID=*targetCompID***
  • Required. Required. This will be provided by SpeedRoute.
› **SenderCompID=*senderCompID***
  • Required. This corresponds to a SpeedRoute account and will be provided by SpeedRoute.
› **SenderSubID=*senderSubID***
  • Required. This corresponds to a SpeedRoute account and will be provided by SpeedRoute.
› **StrategyStudioAccount=*accountName***
  • Required. Sets the Strategy Studio account that will be associated with this session. This value must be unique for each session.
› **LocateBroker=*MPID***
  • Required if selling short. This is the MPID of the broker to be used for locates of short-sold stocks.