

Strategy Studio: NomuraAdapter (Backtesting Market Data)

The Nomura adapter is a data reader available for Strategy Studio's back-testing servers. It may be used for testing strategies that require data from Nomura's LZMA2-compressed archives. Due to the compression used for the data, this adapter is not intended as a high performance back-testing solution. More information about Nomura visit

<http://www.nomura.com>

To set NomuraAdapter as Strategy Studio server's back-testing adapter, add the following parameter value to the server's main config file:

› **BACKTEST_SOURCE=NomuraAdapter**

The following variables may be used to set the properties of the data reader:

- › **NOMURA_DIR**
 - (Optional) Directory for the Nomura compressed archives; defaults to `./Nomura`
- › **NOMURA_DEPTH_DATA**
 - (Optional) Set NomuraAdapter to use depth data (L2 files); defaults to `true`

The Nomura adapter requires a populated reference.db in the db directory of the back-testing server. To populate your reference.db file, run the NomuraReferenceDBPopulator utility (available from the Strategy Studio FTP site). It is recommended that the reference.db file is backed up prior to running the utility.

Usage summary

NomuraReferenceDBPopulator

Allowed options:

| | |
|--|---|
| -h [--help] | Display this help message |
| -v [--venues] arg | List of accepted venues to be populated in the reference database. Separate venues with a space. Example: -v XLON BATE XETR |
| -d [--database] arg (=db/reference.db) | Specified reference database to alter |
| -s [--symbol_path] arg (=instrument.csv) | Specified symbol file to insert into database |