Strategy Studio: ActivAdapter (Market Data)

ActivAdapter is Strategy Studio's market data adapter for Activ Financial's Content Gateway feedhandler API. Feeds the adapter currently normalizes include US consolidated equity feeds, OPRA, and L1 London Stock Exchange. More information about Activ Financial is available at

http://www.activfinancial.com/

To set ActivAdapter as the Strategy Studio server's primary market data adapter, add the following parameter value to the server's main config file:

> PRIMARY_ADAPTER=ActivAdapter

The following variables may also be used to establish Activ login credentials or customize the behavior of the adapter:

- > ACTIV USER NAME=user
 - Login username for the Activ feed
- > ACTIV_PASSWORD=password
 - Password for the Activ feed
- > ACTIV_SERVICE_ID=service
 - (Optional) Service ID for connecting to Activ's platform, default value is Service. Content Gateway
- ACTIV_SERVICE_LOCATION_FILE=path
 - (Optional) Path for the Activ service location ini file, defaults to ./ServiceLocation.ini
- > ACTIV_RESUBSCRIBE_ON_RECONNECT=true/false
 - (Optional) Toggles whether to resubscribe automatically after a connection break. Defaults to false.
- > ACTIV_MAX_LOG_MSGS=num
 - (Optional) Configures a cap on the number of errors logged by the adapter. Defaults to 100.

ActivAdapter requires an Activ Service Location ini file to establish the location of the Activ components. The contents of this file typically look like:

```
# Trial CG @ NY4 (New York).

[Service]

serviceId = Service.ContentGateway

Attributes = (plant=ny4-trial)

url = ams://cg-ny4-trial.activfinancial.com:9002/ContentGateway:Service?rxCompression=Rdc
```

To use Activ's OPRA or London Stock Exchange data, Strategy Studio's db/reference.db must be populated with reference data describing the relevant instruments. To import instrument specification data from Activ, run the ActivReferenceDBPopulator utility (available from the Strategy Studio FTP site) from the Strategy Server's root directory prior to launching the server process.

Usage summary