Strategy Studio: NovaSparksAdapter (Market Data)

The NovaSparksAdapter supports market data feed sources published from NovaSparks'FPGA appliances and may be used in conjunction with Lime Brokerage's Citrius market data feeds. Currently, only NovaSparks' NYSE and NASDAQ imbalance messages are supported.

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

PRIMARY_ADAPTER= NovaSparksAdapter

The following main server configuration setting specifies the required file containing NovaSparks source configuration details:

NOVA_SPARKS_CONFIG_FILE=path/filename

Optional. NovaSparks source detail configuration file. Default is "nova_sparks_config.xml"

The following is an example of the configuration file's XML tree hierarchy:

- 'enable_lime_citrius' enables/disables use with Lime Citrius market data feeds. Citrius sources are configured the same as with the LimeAdapter; optional; defaults to false
- 'interface' defines the network interface to be used for NovaSparks sources, required
- 'source' defines a single NovaSparks source
 - 'dictionary' specifies an index file containing space-separated columns for symbols and their index value; required
 - 'mcid' corresponds to Strategy Studio market center IDs; optional; defaults to "NYSE"
 - 'single_connection' Boolean value specifying whether or not processors should share the source connection; optional; defaults to "true"
 - 'receive_buffer_size' specifies the socket's read buffer size; optional; defaults to system default