Strategy Studio: BrokerTecAdapter (Market Data)

BrokerTecAdapter is Strategy Studio's market data adapter for active and when-issued treasury data from BrokerTec's OMnet API. The adapter currently supports BrokerTec's fixed-level periodic snapshot feed via the BO14 message.

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

> **PRIMARY_ADAPTER= BrokerTecAdapter**

Session Configuration

Sessions to BrokerTec are configured via the brokertec.config file. Each line defines a session and has the format "SessionType,Login,Password,Host,Port." There should be at least one entry with SessionType of "MARKET_DATA" for BrokerTecAdapter to connect to the OMnet server.

The MARKET_DATA session must be configured to accept the following queries: DQ160, DQ154, DQ152, IQ18, and to receive the following broadcasts: BD1, BD2, BD6, BI99, and BO14.

Also, note that each session is limited to a single connection globally. This means that attempting to connect on a single session from multiple LSS servers or an LSS server and a third party utility will cause continuous disconnects.

Reference Data Configuration

The BrokerTecReferenceDBPopulator utility should be run periodically to populate the reference database with the latest when-issued and active bond attributes. The utility also creates a series_registry.csv which the adapter requires to load additional reference data. BrokerTecReferenceDBPopulator should be run from the server's root directory and requires the brokertec.config and db/reference.db files to be present. It is best practice to run the utility daily prior to startup.