

## Strategy Studio: CMEAdapter (Market Data)

CMEAdapter is Strategy Studio's market data adapter to CME's MDP 3.0 market data streams.

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

- > **PRIMARY\_ADAPTER= CMEAdapter**

### Session Level Settings

Adapter settings are set in the server's main configuration file. Notable settings include:

- > **CME\_CHANNEL\_CONFIG\_FILE=path/filename**
  - Required. Channel configuration file defining connection details. This file may be downloaded for the appropriate environment from CME's ftp site:  
ftp://ftp.cmegroup.com/SBEfix/
- > **CME\_CHANNELS\_INTERFACEA=interface IP**
  - Required. Specifies the network interface IP for CME's "A" streams .
- > **CME\_CHANNELS\_INTERFACEB=interface IP**
  - Required. Specifies the network interface IP for CME's "B" streams .
- > **ADAPTER\_LOG\_LEVEL=<DEBUG | INFO | WARN | ERROR | FATAL>**
  - (Optional). Sets the minimum at which messages from the adapter are logged. Default is DEBUG.
  - The DEBUG setting logs all messages except incremental refresh book messages, which are prohibitively numerous.
- > **CME\_USE\_DEPTH\_BY\_ORDER=<true | false>**
  - Default: false.
  - If set, the adapter uses depth by order id, otherwise it uses depth by price.
- > **CHANNEL\_GROUPS=<310,312;314>**
  - (Optional) Semicolon separated lists of channel groups. Each group is a comma separated list of channels.
  - Each group has its own thread(s) for processing network data for the channels in that group.
  - Each group does busy wait on 2 CPUs.

Additionally, a CME instrument properties binary file produced by the CMEReferenceDBPopulator utility is required and should be placed in the server's root directory. This utility uses the same settings above and populates a reference database corresponding to instruments currently defined by CME. It is recommended to run this utility once a week on Sunday to update the reference database and corresponding properties file.