Strategy Studio: HotspotExecutionHandler (Execution Handler)

HotspotExecutionHandler is Strategy Studio's FIX interface to Hotspot's FIX 4.2 gateway and is certified for trading currency pairs. It supports all major features as of version 3.24.

This execution handler may be selected by adding the following setting to the server's main configuration file:

> **EXECUTION_HANDLER_MODE=HotspotExecutionHandler**

Session Level Settings

Many of the session-level settings are specified in the file execution_handler-conf/hotspot_fix.config. Notable settings include:
> **StartTime=*HH:MM:SS***
> **EndTime=*HH:MM:SS***
> - Required. Sets the window of time that the execution handler will attempt a connection, in UTC.
> **SocketConnectHost=*host***
> - Required. Specifies the IP of the target host for this session.
> **SocketConnectHost[n]=*host***
> - Optional. Allows additional hosts to be specified for failover purposes. After connection failure, the next host is tried in a round-robin fashion.
> **ReconnectInterval=*seconds***
> - Sets the wait period before a disconnected session attempts a reconnect.
> **SenderCompID=*senderCompID***
> - Required. This represents a company ID and will be provided by Hotspot.
> **SenderSubID=*senderSubID***
> - Required. This corresponds to a Hotspot account and will be provided by Hotspot.
> **TargetCompID=*targetCompID***
> - Required. This will be provided by Hotspot.
> **Username=*username***
> - Required. This is the username for the Hotspot account.
> **Password=*password***
> - Required. This is the password for the Hotspot account.
> **StrategyStudioAccount=*accountName***
> - Required. Sets the Strategy Studio account that will be associated with this session.

Recovery is handled via standard FIX session replay, and thus sequence numbers should only be reset on a daily basis. Also, message validation should be disabled by setting **UseDataDictionary=N**.

Custom Order Parameters

Most Hotspot order properties are set using OrderParams's fields. Order properties that are not included in OrderParams can be set via OrderParams's custom_params member, which is a std::vector<boost::any>. The values are expected to be of type std::pair<int, std::string>, with the first specifying the FIX tag number and the second specifying the string value for the FIX field. A full description of supported FIX tags is available in Hotspot's *Order Entry and Execution FIX Specification*.

OrderParams's custom_params may be used on both new orders and cancel replaces. Note that custom_params are not automatically cleared after submission of a new order; therefore, if the existing Order's OrderParams is used when sending a cancel replace, custom_params should be cleared before submission.