Strategy Studio: CQGExecutionHandler (Execution Handler)

CQGExecutionHandler is Strategy Studio's FIX4.2 interface to CQG's exchange gateway, supporting the placement of vanilla futures orders.

This execution handler may be selected by including the following line in the server's main configuration file:

> **EXECUTION_HANDLER_MODE=CQGExecutionHandler**

Session Level Settings

Many of the session-level settings are specified in the file execution_handler-conf/CQG_fix.config. Notable settings include:
> **StartTime=*HH:MM:SS***
> **EndTime=*HH:MM:SS***
> **StartDay=*day of the week using any abbreviation***
> **EndDay=*day of the week using any abbreviation***
>   • Required. Sets the window of time that the execution handler will attempt a connection. Connection will begin at **StartTime** on **StartDay**, and end at **EndTime** on **EndDay**. Times are in UTC.
> **SocketConnectHost=*host***
>   • Required. Specifies the IP of the CQG server for this session. This must be an IP address, and not a domain name.
> **SocketConnectPort=*port number***
>   • Required. Specifies the IP port of the CQG server for this session.
> **ReconnectInterval=*seconds***
>   • Sets the wait period before a disconnected session attempts a reconnect.
> **TargetCompID=*targetCompID***
>   • Required. Required. This will be provided by CQG.
> **SenderCompID=*senderCompID***
>   • Required. This corresponds to a CQG account and will be provided by CQG.
> **Password=*password***
>   • Required. This is the password for the CQG account.
> **AccountID=*accountID***
>   • Required. This will be provided by CQG.
> **StrategyStudioAccount=*accountName***
>   • Required. Sets the Strategy Studio account that will be associated with this session. This value must be unique for each session.
> **Symbology=*SymbologyCode***
>   • Required. Sets the symbology that will be used within StrategyStudio, typically corresponding to the data adapter. Current options are CQG, SPRYWARE, ICECF, or NATIVE (exchange local symbology).

Custom Order Parameters

Common 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 CQG's FIX 4.2 package.

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.

Required Files

If Symbology is other than CQG, to properly map outright and spread symbols to their respective CQG symbols, two files are necessary in the 'execution_handler-conf/' directory. Examples are included in Docs.

> product_code_to_CQG_code.csv
>   - Fourth column contains exchange product code, sixth column contains corresponding CQG code for that product.
> CQG_spread_map.csv
>   - First column contains spread symbol in configured Symbology, second column contains corresponding CQG symbol.