

Strategy Studio: QuantHouseAdapter (Market Data)

QuantHouseAdapter is Strategy Studio's market data adapter for QuantHouse's QuantFEED FeedOS feedhandler API. Feeds the adapter currently normalizes include the CTA and UTP US consolidated equity feeds and Nasdaq Basic NLS Plus. More information about FeedOS is available at

<http://www.quanthouse.com/>

To set QuantHouseAdapter as the Strategy Studio server's primary market data adapter, add the following parameter value to the server's main config file:

- > **PRIMARY_ADAPTER=QuantHouseAdapter**

The following variables may also be used to establish Activ login credentials or customize the behavior of the adapter:

- > **QUANT_HOUSE_USER=user**
 - Login username for the QuantHouse feed
- > **QUANT_HOUSE_PASSWORD=password**
 - Password for the Activ feed
- > **QUANT_HOUSE_HOST=host**
 - FeedOS host address connecting to QuantHouse's platform, default value is *localhost*
- > **QUANT_HOUSE_PORT=port**
 - Port for the connection to the QUANT_HOUSE_HOST, defaults to *6040*.
- > **QUANT_HOUSE_US_EQ_MARKETS=MIC1,MIC2,...**
 - (Optional) Comma separated list of which exchanges to subscribe to for US Equity instruments. Fees should be specified as QuantHouse FOSMarketIDs, which typically match ISO MIC codes. Defaults to "ARCX,BATS,BATY,EDGA,EDGX,IEXG,XADF,XASE,XBOS,XCHI,XNAS,XNYS,XPHL"
- > **QUANT_HOUSE_RESUBSCRIBE_ON_RECONNECT=true/false**
 - (Optional) If enabled the adapter will automatically attempt to reconnect and resubscribe to instruments if the FeedOS server disconnects. Defaults to *true*.
- > **USE_SOURCE_TIME_AS_ADAPTER_TIME=true/false**
 - (Optional) Flag to optionally drive event timekeeping by source time rather than local server data reception time. Defaults to *false*.