Strategy Studio: BNPExecutionHandler

BNPExecutionHandler is Strategy Studio's FIX interface to BNP Paribas FIBEX FIX America. FIBEX exposes SOR and algorithmic execution order types, and accepts production execution connections through TNS, Radianz or cross connect.

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

> **EXECUTION_HANDLER_MODE=BNPExecutionHandler**

Session Level Settings

Many of the session-level settings are specified in the file execution_handler-conf/bnp_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 BNP server 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. Client identifier provided by BNP.
> **StrategyStudioAccount=*accountName***
> - Required. Sets the Strategy Studio account that will be associated with this session.
> **StrategyStudioFirm=*firm***
> - Required. Sets the firm this session will be associated with for auto-marking purposes.
> **AutoMarkSide=*true/false***
> - Optional. Determines whether new sell orders will automatically have their side marked based on the firm's position. The default value is true.
> **TargetStrategy=*strategyName***
> - Optional. Default algo strategy to use for outgoing orders. Defaults to *2006* ('Omega')
> **Rule80A=*orderCapacity***
> - Optional. Order capacity for outgoing orders, defaults to *A* ('Agency Single Order')
> **HandlInst=*handlingInstructionsString***
> - Optional. Specifies type of BNP order handling, defaults to *CARE*. To date, we have certified the adapter for 'Omega' via 'CARE'; all destinations should route through this strategy.
> **LocateBroker=*brokerMPID***
> - Optional. Specifies default broker to specify in tag 5700 for sell short orders. Default is empty.

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 the BNP Paribas FIBEX 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; to preserve the original order properties in a CancelReplace request, we recommend copying from the existing order object's params when submitting a Cancel/'Replace to BNP.