

QuantData

The Getting Started Guide

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SmartQuant Ltd

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Introduction

QuantData is a simple application that captures market data feed(s) into SmartQuant database.

Prerequisites

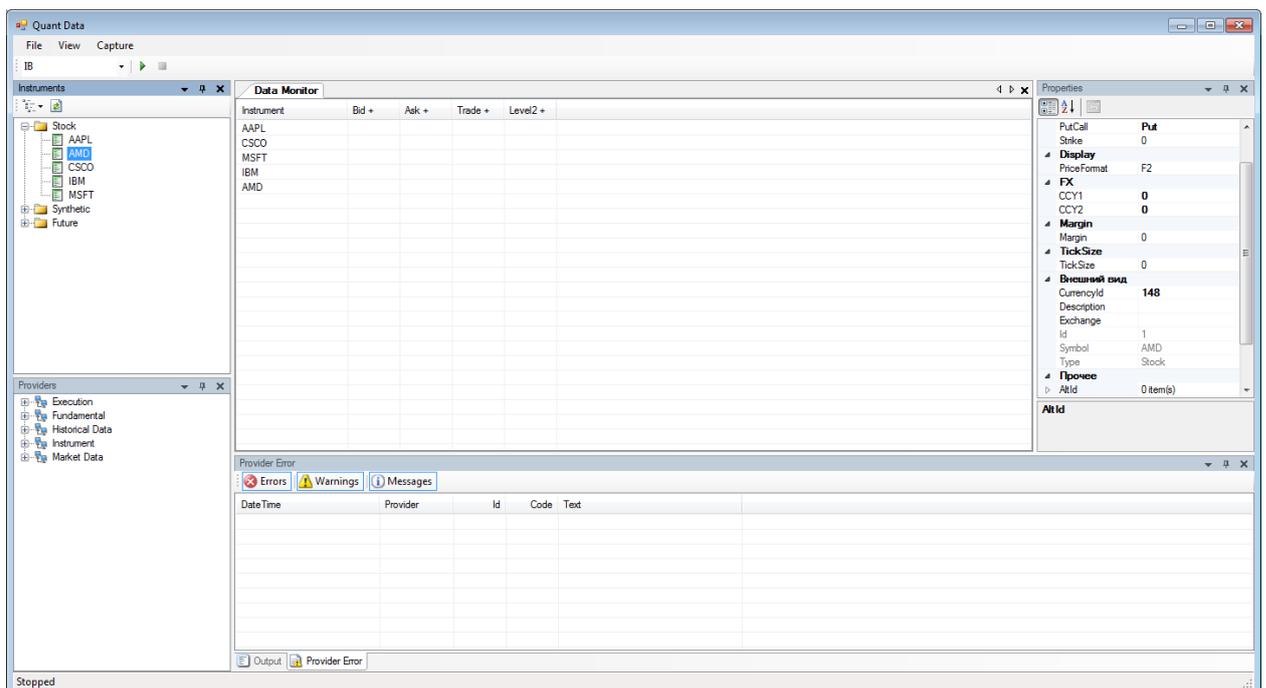
You need to have SmartQuant framework installed on your computer. Currently this implies that you should have OpenQuant 2014 installed.

Licensing

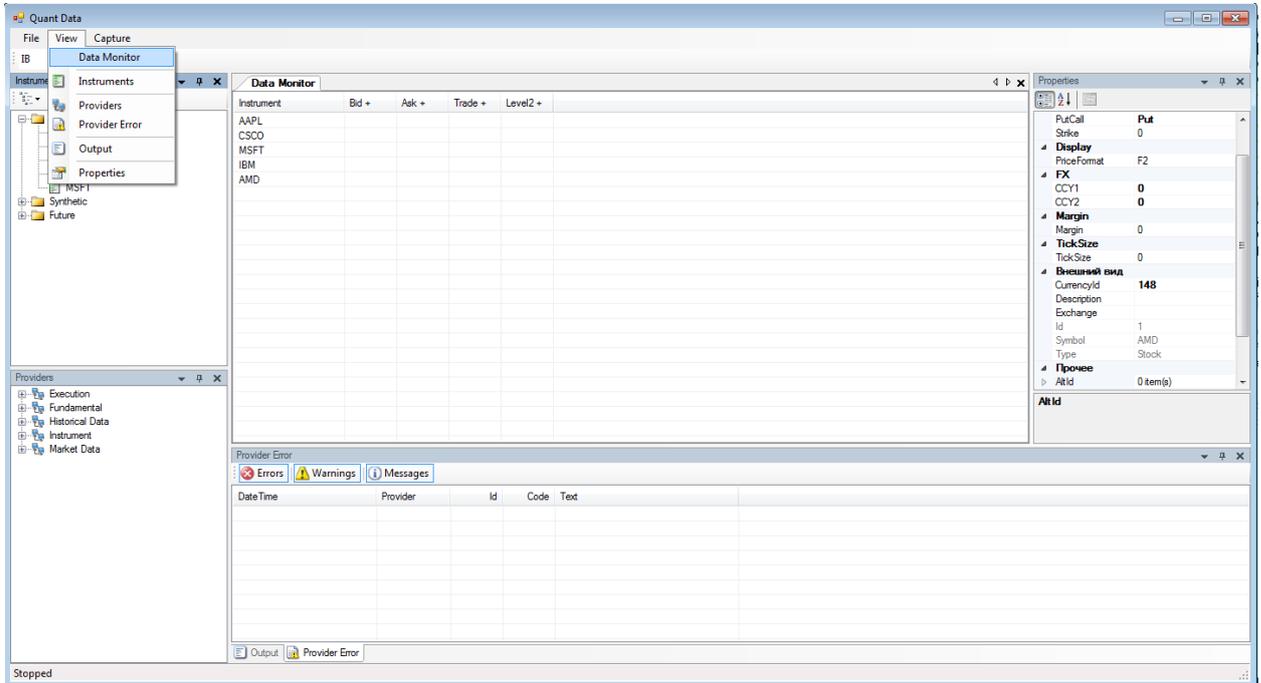
If you have a valid OpenQuant 2014 license, you should copy the license file that you have received from SmartQuant (openquant2014.license) to QuantData directory in Program Files (usually C:\Program Files\SmartQuant Ltd\QuantData).

Getting Started

When you launch QuantData application for the first time, you will see a pretty familiar layout with a set of usual windows, such as Instruments Window, Providers Window, Provider Errors Window, Properties Window and Output Window. The only unfamiliar window is the Data Monitor Window in the center of the main application window.

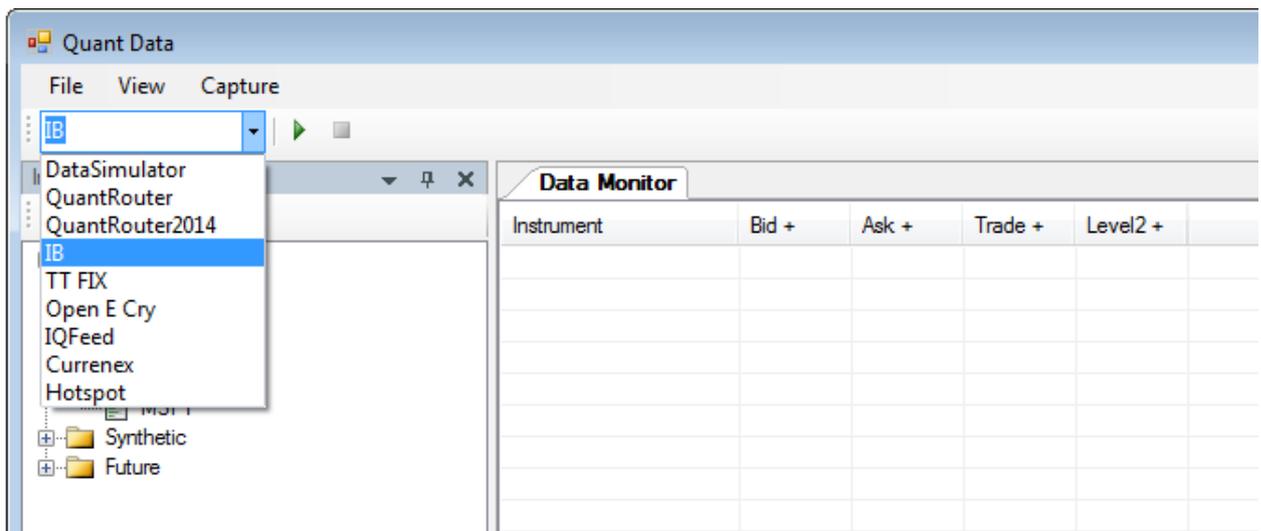


If you don't see those windows, you can always navigate to View in the main application menu and configure windows the way you like.



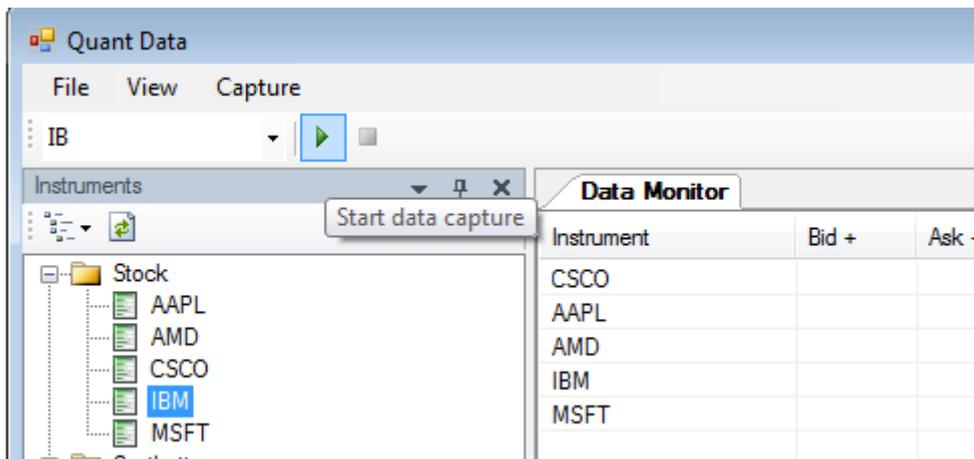
The layout of application windows get saved automatically when you exit QuantData and restored when you launch the application next time.

In order to start capturing market data you should select a market data provider that you want to use to get connected to the data feed. You can select market data provider in the dropdown box in the top left corner of the main application window



Once you have selected the market data provider, you need to select instruments you want to capture market data for. You can do it by dragging instruments from the Instrument Window and dropping them into the Data Monitor Window. You can drag and drop instruments one by one or you can drag and drop entire instrument folder.

Once you have done these preparations, you can simply press the Start button in the application toolbox menu to start capturing market data into SmartQuant database.



If your data capture is running properly, you should see increasing counts in the Data Monitor window

Data Monitor					
Instrument	Bid +	Ask +	Trade +	Level2 +	
CSCO					
AAPL					
AMD	26	18	2		
IBM	19	27	19		
MSFT					

Let's try to do this process step by step using demo instruments and IB TWS (Interactive Brokers, www.interactivebrokers.com) demo account, which is available to everyone.

The Configuration File

You can control QuantData application using its configuration file, configuration.xml , which can be found in the AppData folder, usually C:\Users\

The configuration file contains application settings and a list of subscriptions in xml format. You can edit this file either manually or programmatically to manage subscriptions more efficiently.

Note that this is xml file with utf-8 encoding, so that you should write it using the same utf-8 format, otherwise you will get an error when QuantData application will parse this file.

```
<?xml version="1.0" encoding="utf-8"?>
<Configuration xmlns:xsd="http://www.w3.org/2001/XMLSchema"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance">
  <DefaultDataProvider>IB</DefaultDataProvider>
  <CaptureBid>true</CaptureBid>
  <CaptureAsk>true</CaptureAsk>
  <CaptureTrade>true</CaptureTrade>
  <CaptureLevel2>true</CaptureLevel2>
  <Subscriptions>
    <Subscription>
      <Provider>IB</Provider>
      <Symbol>AAPL</Symbol>
    </Subscription>
    <Subscription>
      <Provider>IB</Provider>
      <Symbol>CSCO</Symbol>
    </Subscription>
    <Subscription>
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      <Provider>IB</Provider>
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    </Subscription>
  </Subscriptions>
</Configuration>
```