



The Open Source Java™ Solution for FIXatdl™

## High-level Overview

As of: November 29, 2010

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# Overview of atdl4j Project

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# Overview

- atdl4j is an open source and not-for-profit Java™ implementation of FIXatdl<sup>SM</sup>, the FIX Protocol<sup>SM</sup> Algorithmic Trading Definition Language standard developed by FIX Protocol Limited (FPL).
- atdl4j is a collaboration between Buy-side and Sell-side innovators within the Electronic Trading industry, and is integrated within the trading systems of several major investment banks and FIX providers. The atdl4j project is intended to promote open source standards within finance, and to increase the adoption rate of the FIXatdl standard itself.
- While the atdl4j open source effort encourages the use of and implementation of the FIXatdl standard, it is an independent effort and not directly affiliated with the FIX Protocol Limited organization.

# Features

- Displays algo input screens based on the latest industry-standard FIXatdl 1.1 XML schema
- Reads and generates algorithm-specific FIX message content
- Can be integrated into a trading system, or run as a standalone testing/validation tool.
- Supports the full set of UI widgets defined in FIXatdl 1.1
- Support for message validation and widget state rules (such as show/hide and enable/disable.)
- Supports strategy filtering, customizable settings, and context-specific views (for example Cancel/Replace mode)
- Written in the Java language using standard libraries
- Source code can be modified to support in-house FIXatdl schema extensions

# Open Source License

- atdl4j is licensed under the [MIT License](#).
- The MIT License **permits reuse within proprietary software on the condition that the license is distributed with that software**, making it ideal for use within the legal guidelines of most financial firms.
- Please consult the Legal and Compliance department at your firm before adopting atdl4j or other open source software.

# Key Contributors

- Scott Atwell, [American Century](#)
- John Shields, [Nomura](#)
- Danilo Tuler, [Investtools](#)
- Renato Gallart, [Investtools](#)

# Community

- We kindly ask that those who do get value from the atdl4j platform contribute back to the community.
- If you wish to contribute code to atdl4j, please fork the atdl4j project on [GitHub](#).



# Can Serve Two Functions

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- Standalone Testing Tool
- Embedded “Pop-Up” within an OMS

# Standalone Testing Tool

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# As Standalone Testing Tool (SWT)

## SWTAtdl4jTesterApp

The screenshot shows the SWTAtdl4jTesterApp window with the title "atdl4j - The Open-Source Java Solution for FIXatdl". The interface is divided into several sections:

- Testing Input:** Contains a button "Input And Filter Data" and a section "Pre-populate with FIX Message Fragment (tag=value syntax)" with a "Load Message" button and a text field.
- Load FIXatdl XML File:** Contains a text field with the path "C:\atdl4j\xml\nomura-en-fixatdl-demo.xml" and a browse button "...".
- Main Content Pane:** A large central area containing:
  - A "Strategy" dropdown menu set to "Target Close (Europe)".
  - A "Strategy Description" text area with the text: "Target the close price by trading in the closing auction up to a specified fraction of the expected auction size. Shares in excess of the expected auction size will be traded in the".
  - A "Required Parameters" section with two input fields: "Volume Target (1-70%)" set to 45 and "Volume Target in Auction (1-70%)" set to 35.
- Validation:** Contains a "Validate Output" button and a text field displaying the resulting FIX message: "847=1010 r9682=2.0.0 r21=1 r849=0.45 r57=MODELEX r7417=0.35 r". Below this are "OK" and "Cancel" buttons.

Red boxes highlight the "Testing Input", "Load FIXatdl XML File", and "Validation" sections. A black oval highlights the "Main Content Pane". A mouse cursor is pointing at the "Validate Output" button.

Simulate OMS order-specific input  
Populate with FIX msg fragment

Select and Load FIXatdl XML file

**Main Content Pane**  
**(embeddable within OMS)**  
*Atdl4jCompositePanel*

Perform Validation and View  
Resulting FIX tag=value message

# As Standalone Testing Tool (SWT)

Simulate OMS order-specific input and control configuration

atdl4j Input and Filter Data / Configuration Settings

**FIXatdl Strategy Filter**

FixMsgType:  ☐ Cxl Replace Mode

Region:  Country:  MIC Code:  Security Type:

**FIX Fields from Order**

OrdType:   
Side:   
OrderQty:   
Price:   
HandInst:   
ExecInst:   
TimeInForce:   
ClOrdLinkID:

**Select Strategy**

Pre-select Strategy:

Strategy Name Sequence (Filter)

☐ Apply List as Filter

**Atdl4j Settings**

☒ Show Strategy Description  
☒ Show File Selection  
☒ Show Validation Section  
☒ Show OK/Close  
☐ Accommodate SP/Controls Mix

**Increment Policy**

Lot Size:   
Tick Size:

OK Cancel ☐ Debug Mode

Drives FIXatdl's Strategy Filtering

- Msg Type, Cxl Replace Mode
- Region, Country, MIC, Sec Type

Control atdl4j-specific settings

Specify default Lot and/or Tick Size

- Control / @incrementPolicy="LotSize"
- Control / @incrementPolicy="Tick"

Debug logging

Strategy Selection

- Pre-select a Strategy
- Control sequence of Strategy List display
- Ability to filter out 'other' strategies

Order Input that can be referenced via StateRule or StrategyEdit

- as "FIX\_OrdType", "FIX\_Side", "FIX\_OrderQty", "FIX\_Price", etc
- eg, Buy 10,000 Limit of 375

# As Standalone Testing Tool (SWT)

Simulate OMS order-specific input – Strategy Filtering

atdl4j - The Open-Source Java Solution for FIXatdl

Testing Input

Pre-populate with FIX Message Fragment (tag=value syntax)

Input And Filter Data Load Message

Load FIXatdl XML File

C:\atdl4j\xml\nomura-en-fixatdl-demo.xml

Strategy Target Close (Asia)

Strategy Description

Target the close price by trading in the closing auction up to a specified fraction of the expected auction size. Shares in excess of the expected auction size will be

Time Configuration

Start Time

Automatic

11/26/2010 6:04:38 PM

Required Parameters

Volume Target (1-70%)

Volume Target in Auction (1-70%)

Validation

Validate Output

OK Cancel

atdl4j Input and Filter Data / Configuration Settings

FIXatdl Strategy Filter

FixMsgType: Cxl Replace Mode

Region: Country: MIC Code: Security Type:

FIX File TheAmericas EuropeMiddleEastAfrica AsiaPacificJapan

OrdType: Side: OrderQty: Price: HandInst: ExecInst: TimeInForce: ClOrdLinkID:

Select Strategy

Pre-select Strategy:

Strategy Name Sequence (Filter)

Apply List as Filter

Atdl4j Settings

Show Strategy Description Show File Selection Show Validation Section Show OK/Close Accommodate SP/Controls Mix

Increment Policy

Lot Size: Tick Size:

OK Cancel Debug Mode

Strategy Target Close (Asia)

Strategy IS (Americas) TWAP (Europe) TWAP (Asia) TWAP (Americas) Target Close (Europe) Target Close (Asia) Target Close (Americas) Smart Dark (Europe) Smart Dark (Asia) Smart Dark (Americas) Futures VWAP (Europe) Futures With Volume (Europe) Futures TWAP (Europe) Custom (Europe) Custom (Asia)

Time Start Automatic

Required Parameters

Volume Target (1-70%)

Volume Target in Auction (1-70%)

Validation

Validate Output

OK Cancel

FILTER  
FOR  
REGION

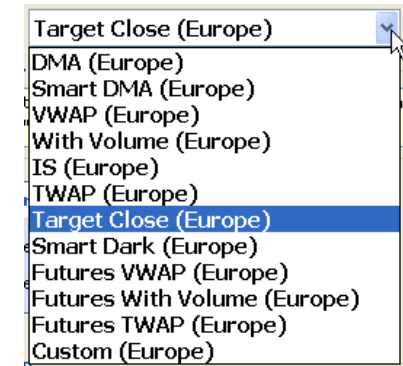
Target Close (Europe)

DMA (Europe) Smart DMA (Europe) VWAP (Europe) With Volume (Europe) IS (Europe) TWAP (Europe) Target Close (Europe) Smart Dark (Europe) Futures VWAP (Europe) Futures With Volume (Europe) Futures TWAP (Europe) Custom (Europe)

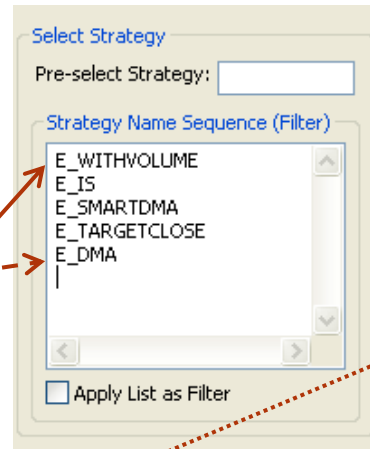
# As Standalone Testing Tool (SWT)

## Externally Configure Strategy List Display Sequence

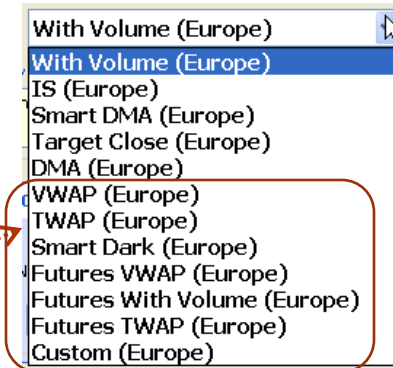
OMS could make these file/broker-specific config settings  
(without altering the broker-provided FIXatdl file)



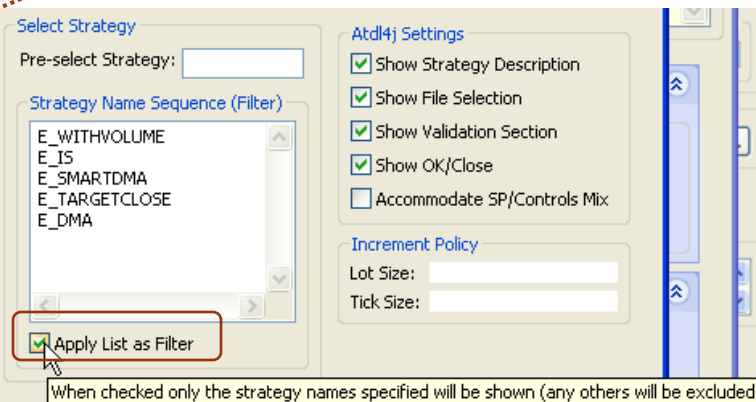
```
<Strategy name="E_DMA" uiRep="DMA (Europe)" />
<Strategy name="A_DMA" uiRep="DMA (Asia)" />
<Strategy name="U_DMA" uiRep="DMA (Americas)" />
<Strategy name="E_SMARTDMA" uiRep="Smart DMA (Europe)" />
<Strategy name="A_SMARTDMA" uiRep="Smart DMA (Asia)" />
<Strategy name="E_VWAP" uiRep="VWAP (Europe)" />
<Strategy name="A_VWAP" uiRep="VWAP (Asia)" />
<Strategy name="U_VWAP" uiRep="VWAP (Americas)" />
<Strategy name="E_WITHVOLUME" uiRep="With Volume (Europe)" />
<Strategy name="A_WITHVOLUME" uiRep="With Volume (Asia)" />
<Strategy name="U_WITHVOLUME" uiRep="With Volume (Americas)" />
<Strategy name="E_IS" uiRep="IS (Europe)" />
<Strategy name="A_IS" uiRep="IS (Asia)" />
<Strategy name="U_IS" uiRep="IS (Americas)" />
<Strategy name="E_TWAP" uiRep="TWAP (Europe)" />
<Strategy name="A_TWAP" uiRep="TWAP (Asia)" />
<Strategy name="U_TWAP" uiRep="TWAP (Americas)" />
<Strategy name="E_TARGETCLOSE" uiRep="Target Close (Europe)" />
<Strategy name="A_TARGETCLOSE" uiRep="Target Close (Asia)" />
<Strategy name="U_TARGETCLOSE" uiRep="Target Close (Americas)" />
<Strategy name="E_SMARTDARK" uiRep="Smart Dark (Europe)" />
<Strategy name="A_SMARTDARK" uiRep="Smart Dark (Asia)" />
<Strategy name="U_SMARTDARK" uiRep="Smart Dark (Americas)" />
<Strategy name="E_FUTURESVWAP" uiRep="Futures VWAP (Europe)" />
<Strategy name="A_FUTURESVWAP" uiRep="Futures VWAP (Asia)" />
<Strategy name="U_FUTURESVWAP" uiRep="Futures VWAP (Americas)" />
<Strategy name="E_FUTURESTWAP" uiRep="Futures TWAP (Europe)" />
<Strategy name="A_FUTURESTWAP" uiRep="Futures TWAP (Asia)" />
<Strategy name="U_FUTURESTWAP" uiRep="Futures TWAP (Americas)" />
<Strategy name="E_CUSTOM" uiRep="Custom (Europe)" />
<Strategy name="A_CUSTOM" uiRep="Custom (Asia)" />
<Strategy name="U_CUSTOM" uiRep="Custom (Americas)" />
```



CHANGE  
ORDER



OTHERS APPEAR  
IN FILE'S ORDER



'AS FILTER'  
EXCLUDES  
OTHERS



# As Standalone Testing Tool (SWT)

## Repetitive Unit Testing – Output

atdl4j - The Open-Source Java Solution for FIXatdl

Testing Input

Pre-populate with FIX Message Fragment (tag=value syntax)

Input And Filter Data Load Message

Load FIXatdl XML File

C:\atdl4j\xml\nomura-en-fixatdl-demo.xml

Strategy IS (Europe)

Strategy Description

Minimize slippage relative to arrival price based on user tolerance for risk and market impact.

Time Configuration

Start Time

Now

End Time

Automatic

Required Parameters

Urgency

Passive Neutral Aggressive

Optional Parameters

Dark Access

Block Dark Posting Dark Block Limit Price

Validation

Validate Output 847=3 r9682=2.0.0 r57=MODELEX r9624=3 r21=1 r5945=1 r

OK Cancel

847=3 9682=2.0.0 57=MODELEX 9624=3 21=1 5945=1

Required Parameters

Urgency

Passive Neutral Aggressive

Optional Parameters

Dark Access

Block Dark Posting Dark Block Limit Price

Validation

Validate Output 847=3 r9682=2.0.0 r57=MODELEX r9624=2 r21=1 r5945=1 r

847=3 9682=2.0.0 57=MODELEX 9624=2 21=1 5945=1

Dark Access

Block Dark Posting Dark Block Limit Price

Instruction to post all untraded shares into dark liquidity venues.

Validation

Validate Output 847=3 r9682=2.0.0 r9616=W r57=MODELEX r9624=2 r21=1 r5945=1 r

847=3 9682=2.0.0 9616=W 57=MODELEX 9624=2 21=1 5945=1

Dark Access

Block Dark Posting Dark Block Limit Price 280

Limit Price effective when acce

Validation

Validate Output 847=3 r9682=2.0.0 r9616=W r57=MODELEX r9624=2 r21=1 r5956=280 r5945=1 r

847=3 9682=2.0.0 9616=W 57=MODELEX 9624=2 21=1 5956=280 5945=1

# As Standalone Testing Tool (SWT)

## Repetitive Unit Testing – Required parameters, ranges, etc

```
<Parameter name="ParticipationRate" xsi:type="Percentage" use="required" mutableOnCxlRpl="true" revertOnCxlRpl="false" fixTag="849" definedByFIX="true" minValue="0.01" maxValue="0.7">  
<Description>Participation target as a percentage of market trade volume.</Description>  
</Parameter>
```

atdl4j - The Open-Source Java Solution for FIXatdl

Testing Input

Pre-populate with FIX Message Fragment (tag=value syntax)

Input And Filter Data

Load Message

Load FIXatdl XML File

C:\atdl4j\xml\nomura-en-fixatdl-demo.xml

Strategy: With Volume (Europe)

Strategy Description

Trade in proportion to actual market volume, at a specified trade rate.

Time Configuration

Start Time

End Time

Now

Automatic

11/27/2010 12:14:34 PM

11/27/2010 12:14:34 PM

Required Parameters

Volume Target (1-70%)

Validation Exception

Parameter "ParticipationRate" ("Volume Target (1-70%)") is required.

Rule tested: [null EX]

Validation

Validate Output

OK Cancel

Volume Target (1-70%) 0

Validation Exception

Parameter "ParticipationRate" ("Volume Target (1-70%)") is out of range (min/max bounds).

Rule tested: [0.00 GE 0.01]

OK

Volume Target (1-70%) 75

Validation Exception

Parameter "ParticipationRate" ("Volume Target (1-70%)") is out of range (min/max bounds).

Rule tested: [0.75 LE 0.7]

OK



# As Standalone Testing Tool (SWT)

## Repetitive Unit Testing – Validation Rules (StrategyEdit)

```
<val:StrategyEdit errorMessage="End Time should be later than Start Time">  
  <val:Edit logicOperator="OR">  
    <val:Edit field="EffectiveTime" operator="NX"/>  
    <val:Edit field="ExpireTime" operator="NX"/>  
  </val:Edit logicOperator="AND">  
    <val:Edit field="EffectiveTime" operator="EX"/>  
    <val:Edit field="ExpireTime" operator="EX"/>  
    <val:Edit field="ExpireTime" operator="GT" field2="EffectiveTime"/>  
  </val:Edit>  
</val:Edit>  
</val:StrategyEdit>  
</Strategy>
```

OK:  
No End

Time Configuration

Start Time

Now

End Time

Automatic

11/27/2010 12:14:34 PM

Required Parameters

Volume Target (1-70%) 45

Volume Reference Primary

Optional Parameters

Dark Access

Block Dark Posting Dark Block Limit Price

Validation

Validate Output 847=2 ,9682=2.0.0 ,849=0.45 ,168=20101127-18:14:34 ,57=MODELEX ,21=1 ,9623=0 ,5945=1 r

OK:  
No Start

Time Configuration

Start Time

Now

End Time

Automatic

11/27/2010 12:14:34 PM

Required Parameters

Volume Target (1-70%) 45

Volume Reference Primary

Optional Parameters

Dark Access

Block Dark Posting Dark Block Limit Price

Validation

Validate Output 847=2 ,9682=2.0.0 ,849=0.45 ,57=MODELEX ,21=1 ,126=20101127-18:14:34 ,9623=0 ,5945=1 r

Time Configuration

Start Time

Now

End Time

Automatic

11/27/2010 12:14:34 PM

Validation Exception

End Time should be later than Start Time Rule tested: [2010-11-27T12:14:34.000-06:00 GT 2010-11-27T12:14:34.000-06:00]

OK

OK: End > Start

Time Configuration

Start Time

Now

End Time

Automatic

11/27/2010 12:14:34 PM

Required Parameters

Volume Target (1-70%) 45

Volume Reference Primary

Optional Parameters

Dark Access

Block Dark Posting Dark Block Limit Price

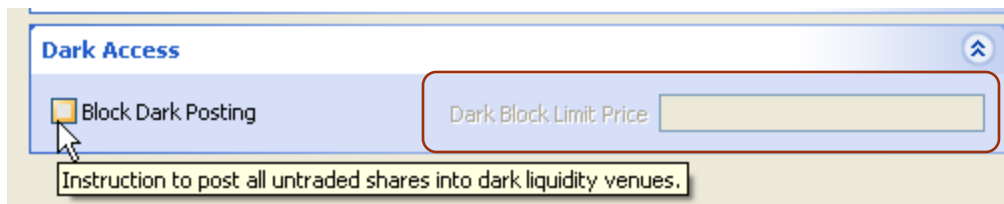
Validation

Validate Output 847=2 ,9682=2.0.0 ,849=0.45 ,168=20101127-18:14:34 ,57=MODELEX ,21=1 ,126=20101127-18:30:34 ,9623=0 ,5945=1 r

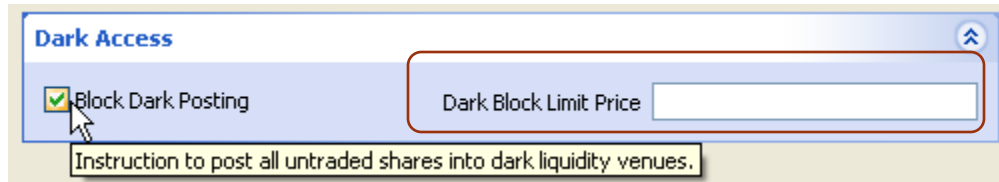
# As Standalone Testing Tool (SWT)

## Test StateRule execution

```
- <lay:StrategyPanel orientation="VERTICAL" border="Line" title="Dark Access" collapsible="true">
- <lay:StrategyPanel orientation="HORIZONTAL" border="None" collapsible="false">
  <lay:Control ID="c_ATSAccessType" xsi:type="lay:CheckBox_t" parameterRef="ATSAccessType" label="Block Dark Posting"
    tooltip="Instruction to post all untraded shares into dark liquidity venues." checkedEnumRef="e_IWould"
    uncheckedEnumRef="e_None" />
  <lay:Control ID="c_DarkBlockLimitPrice" xsi:type="lay:TextField_t" parameterRef="DarkBlockLimitPrice" label="Dark Block
    Limit Price" tooltip="Limit Price effective when accessing dark liquidity. If specified, the more conservative of this
    value and the order Limit Price is used.">
  <flow:StateRule enabled="false">
    <val:Edit field="c_ATSAccessType" operator="EQ" value="false" />
  </flow:StateRule>
</lay:Control>
</lay:StrategyPanel>
</lay:StrategyPanel>
```



Unchecked: Disabled



Checked: Enabled

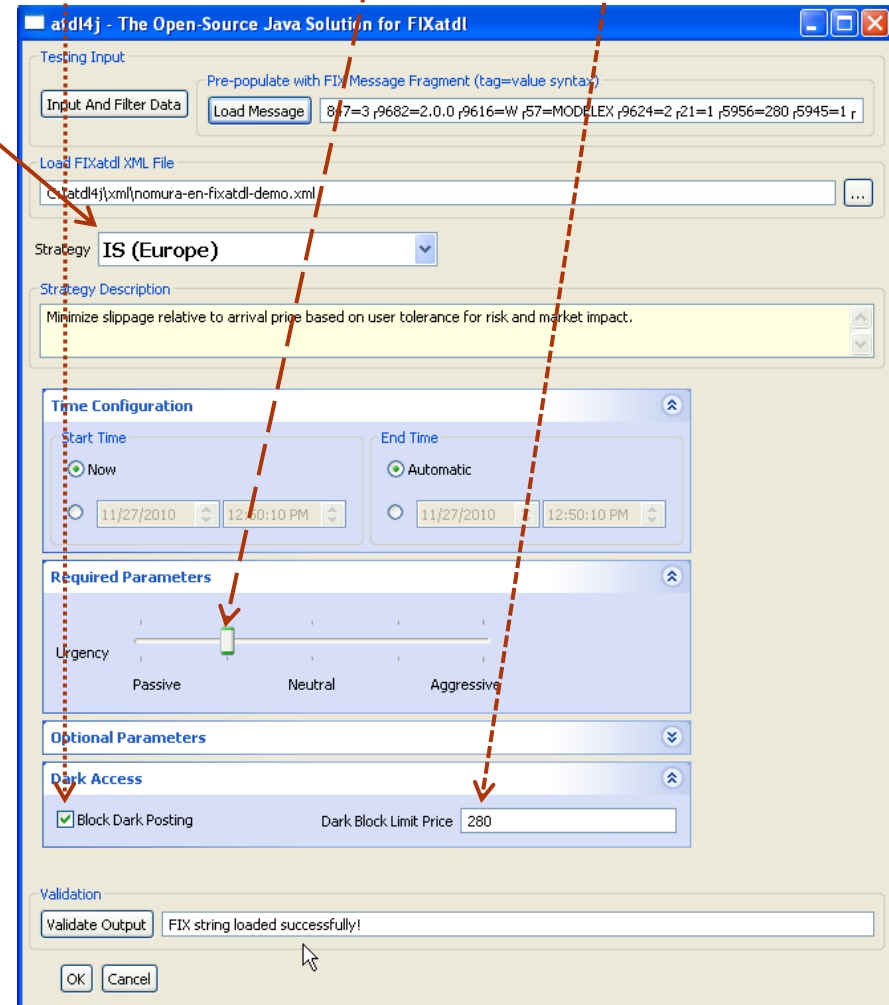
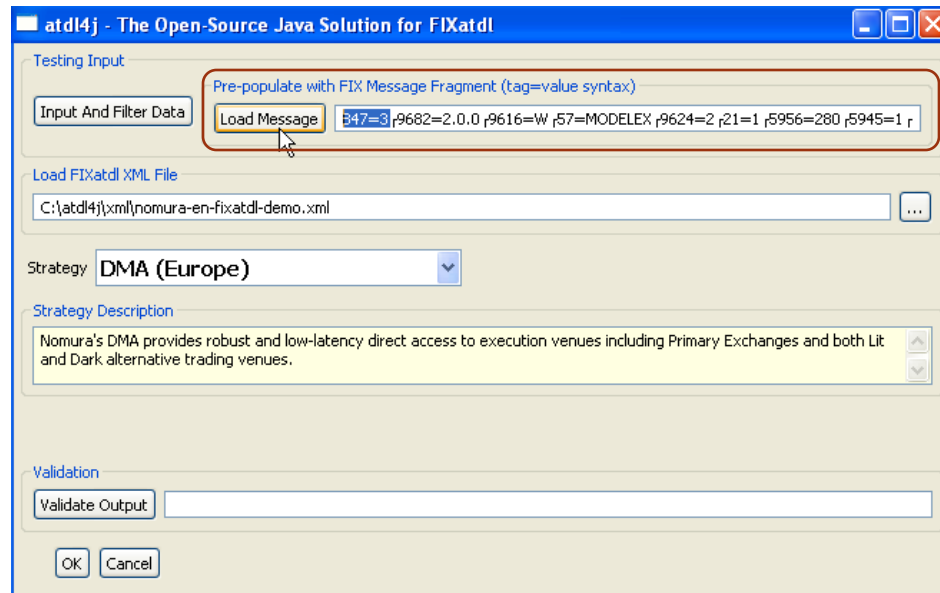
# As Standalone Testing Tool (SWT)

Simulate Re-loading screen (eg for Cancel/Replace)

847=3 9682=2.0.0 9616=W 57=MODELEX 9624=2 21=1 5956=280 5945=1

Load Message button:

- Selects appropriate strategy
- Populates controls with parameter values
- And fires StateRule events if applicable



# Embedded “Pop-Up” within an OMS

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# Embedded “Pop-up” within an OMS

Atdl4jCompositePanel

# Package Structure

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# Package Structure

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## **FIXatdl schema:**

<del>org.atdl4j.fixatdl.core</del>	JAXB-generated classes for FIXatdl spec's core schema
<del>org.atdl4j.fixatdl.flow</del>	JAXB-generated classes for FIXatdl spec's flow schema
<del>org.atdl4j.fixatdl.layout</del>	JAXB-generated classes for FIXatdl spec's layout schema
<del>org.atdl4j.fixatdl.regions</del>	JAXB-generated classes for FIXatdl spec's regions schema
<del>org.atdl4j.fixatdl.timezones</del>	JAXB-generated classes for FIXatdl spec's timezones schema
<del>org.atdl4j.fixatdl.validation</del>	JAXB-generated classes for FIXatdl spec's validation schema

## **Data/Validation Rule handling:**

<del>org.atdl4j.data</del>	ValidationRule interface, ControlTypeConverter<E>, ParameterTypeConverter<E>. StrategyRuleset, etc
<del>org.atdl4j.data.converter</del>	AbstractTypeConverter<E>, type-specific Converter classes
<del>org.atdl4j.data.exception</del>	ValidationException
<del>org.atdl4j.data.fix</del>	PlainFIXMessageBuilder, Tag959Helper
<del>org.atdl4j.data.validation</del>	ValidationRuleFactory, Length, Logical, Parameter, Pattern, Value, etc Rule classes

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# Package Structure

## Config:

<code>-org.atdl4j.config</code>	Atdl4jConfiguration interface, Atdl4jConfig (contains static Atdl4jConfiguration), AbstractAtdl4jConfiguration, InputAndFilterData, StrategyFilterInputData
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## Base UI Infrastructure:



<code>-org.atdl4j.ui</code>	FIXatdl Layout interfaces: StrategiesUI, StrategyUI, Atdl4jWidget<E>, etc
<code>-org.atdl4j.ui.impl</code>	Base/Abstract UI classes implementing interfaces
<code>-org.atdl4j.ui.app</code>	Interfaces: Atdl4jTesterPanel, Atdl4jCompositePanel, StrategySelectionPanel, etc plus Listeners
<code>-org.atdl4j.ui.app.impl</code>	Abstract UI classes implementing interfaces

## SWT-specific UI:

<code>-org.atdl4j.ui.swt.config</code>	SWTAtdl4jConfiguration
<code>org.atdl4j.ui.swt</code>	SWTWidget<E> interface
<code>-org.atdl4j.ui.swt.impl</code>	SWTStrategiesUI, SWTStrategyUI, etc
<code>-org.atdl4j.ui.swt.app.impl</code>	SWTAtdl4jTesterApp, SWTAtdl4jCompositePanel, etc
<code>-org.atdl4j.ui.swt.widget</code>	FIXatdl's Control: AbstractSWTWidget<E>, SWTTextFieldWidget, SWTClockWidget, SWTDropDownListWidget, SWTSliderWidget, etc
<code>-org.atdl4j.ui.swt.util</code>	SWTMenuHelper, SWTNullableSpinner, SWTNumberFormatVerifyListener, SWTParameterListenerWrapper, SWTDebugMouseTrackListener, SWTSideListener
<code>-org.atdl4j.ui.swt.test</code>	



# Package Structure

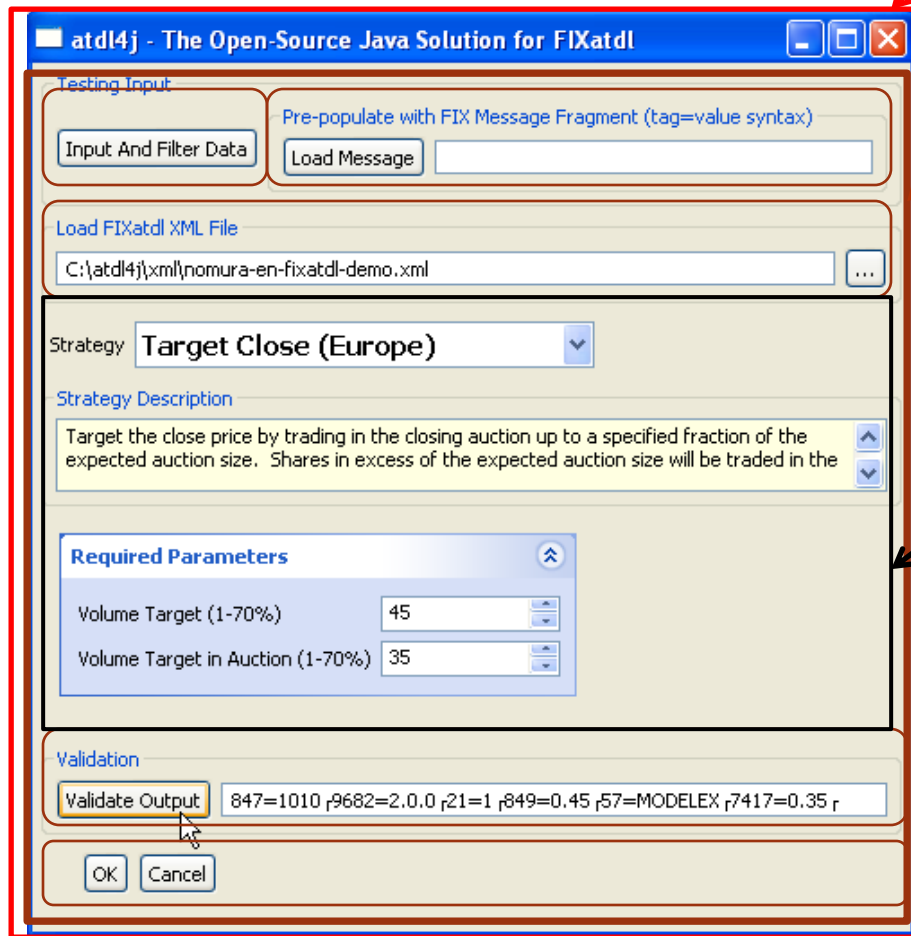
Interfaces	Base / Abstract	GUI system-specific
 org.atdl4j.config		 org.atdl4j.swt.config
org.atdl4j.ui	org.atdl4j.ui.impl	org.atdl4j.ui.swt.impl org.atdl4j.ui.swt.widget
org.atdl4j.app	org.atdl4j.app.impl	org.atdl4j.swt.app.impl

# GUI Composition

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# GUI Composition

## Nesting - Overall



SWTAtdl4jTesterApp  
main()

Atdl4jTesterAppPanel  
SWTAtdl4jTesterAppPanel

Atdl4jCompositePanel  
SWTAtdl4jCompositePanel

# GUI Composition

ui.app.Atdl4jTesterAppPanel, ui.swt.app.SWTAtdl4jTesterAppPanel

ui.Atdl4jInputAndFilterDataSelectionPanel

ui.app.impl.AbstractAtdl4jInputAndFilterDataSelectionPanel

ui.swt.app.impl.SWTAtdl4jInputAndFilterDataSelectionPanel

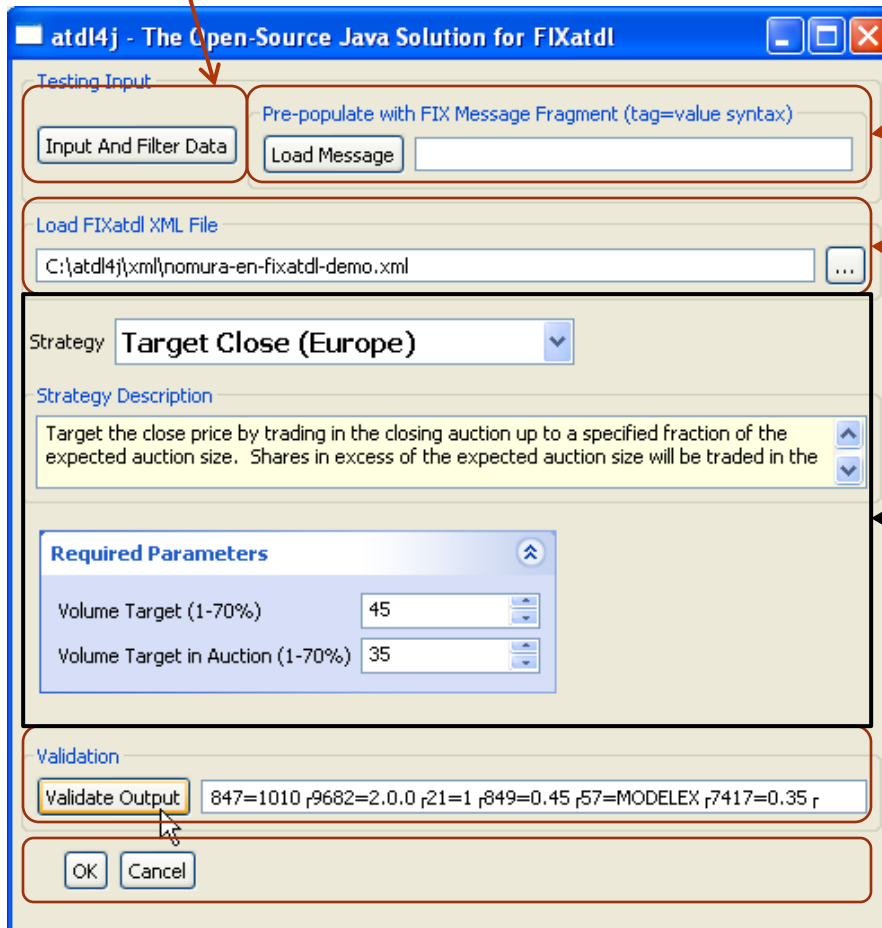
popup



ui.Atdl4jInputAndFilterDataPanel

ui.app.impl.AbstractAtdl4jInputAndFilterDataPanel

ui.swt.app.impl.SWTAtdl4jInputAndFilterDataPanel



ui.app.FixMsgLoadPanel

ui.app.impl.AbstractFixMsgLoadPanel

ui.swt.app.impl.SWTFixMsgLoadPanel

ui.app.FixatdlFileSelectionPanel

ui.app.impl.AbstractFixatdlFileSelectionPanel

ui.swt.app.impl.SWTFixatdlFileSelectionPanel

ui.app.Atdl4jCompositePanel

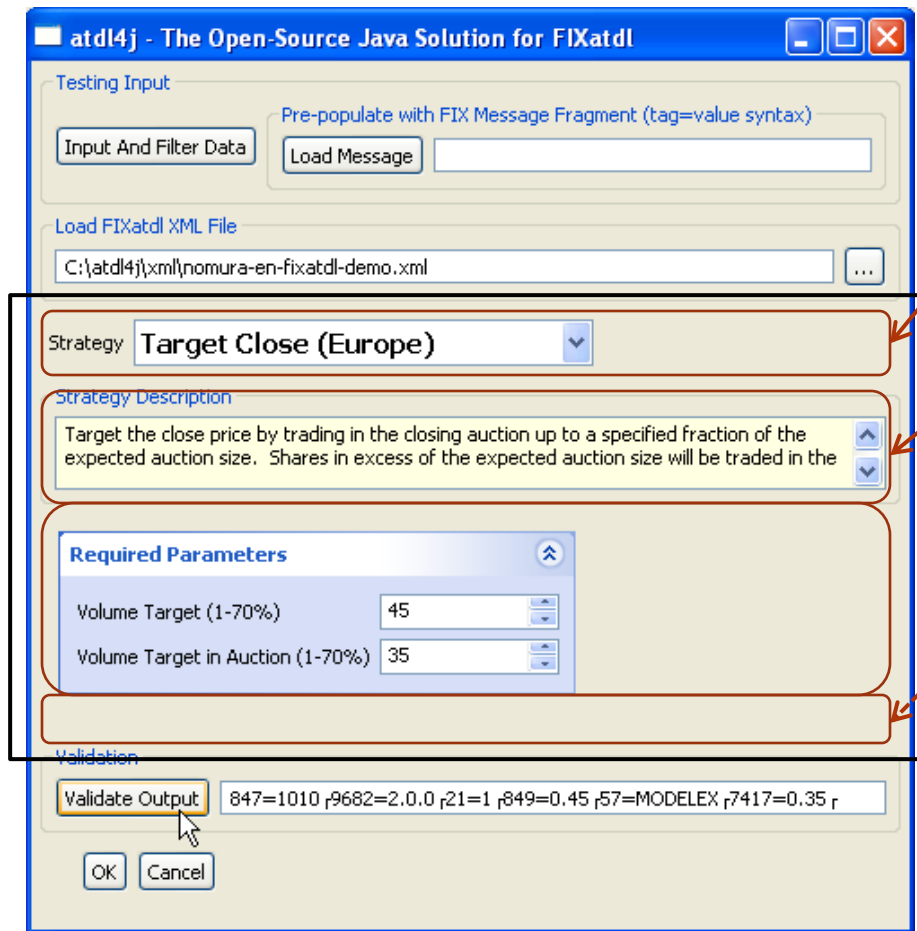
ui.swt.app.SWTAtdl4jCompositePanel

Atdl4jTesterPanel

- setVisibleTestingInputSection()
- setVisibleFileSelectionSection()
- setVisibleValidateOutputSection()
- setVisibleOkCancelButtonSection()

# GUI Composition

ui.app.Atdl4jCompositePanel, ui.swt.app.SWTAtdl4jCompositePanel



ui.app.StrategySelectionPanel  
ui.app.impl.AbstractStrategySelectionPanel  
ui.swt.app.impl.SWTStrategySelectionPanel

ui.app.StrategyDescriptionPanel  
ui.app.impl.AbstractStrategyDescriptionPanel  
ui.swt.app.impl.SWTStrategyDescriptionPanel

ui.app.Atdl4jCompositePanel  
ui.swt.app.SWTAtdl4jCompositePanel

Atdl4jCompositePanel's own OK / Cancel buttons

Atdl4jCompositePanel  
• setVisibleOkCancelButtonSection()

# Listeners

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# Listeners

Listener	Methods
ui.app.Atdl4jTesterPanelListener	okButtonSelected() cancelButtonSelected()
ui.app.Atdl4jCompositePanelListener	okButtonSelected() cancelButtonSelected()
ui.app.StrategiesUIListener	strategySelected()
ui.app.FixatdlFileSelectionPanelListener	fixatdlFileSelected()
ui.app.FixMsgLoadPanelListener	fixMsgLoadSelected()
ui.app.StrategySelectionPanelListener	strategySelected()
ui.app.StrategyEventListener	strategyNotValidated() strategySelected() strategyValidated() strategyValidationFailed()
ui.app.Atdl4jInputAndFilterDataPanelListener	inputAndFilterDataSpecified()

# Configuration

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# Configuration

Atdl4jConfiguration – static / global settings

- Interface `config.Atdl4jConfiguration`
  - `getClassNameAtdl4jWidgetFor____()`
  - `is/setDebugLoggingLevel()`
  - `is/setCatchAll____Exceptions()`
  - `is/setShow____()`
- `config.Atdl4jConfig` – static data member / methods
  - `Atdl4jConfiguration get/setConfig()`
  - `createAtdl4jCompositePanel()`
  - `createAtdl4jTesterPanel()`

# Configuration

## SWTAtdl4jConfiguration – SWT-specific class names

```
ui.swt.config.SWTAtdl4jConfiguration extends AbstractAtdl4jConfiguration
```

```
    private static String PACKAGE_PATH_ORG_ATDL4J_UI_SWT = "org.atdl4j.ui.swt.";
    protected String getDefaultClassNameAtdl4jTesterPanel() {
        return PACKAGE_PATH_ORG_ATDL4J_UI_SWT + "app.impl.SWTAtdl4jTesterPanel" ; }
    protected String getDefaultClassNameAtdl4jCompositePanel() {
        return PACKAGE_PATH_ORG_ATDL4J_UI_SWT + "app.impl.SWTAtdl4jCompositePanel" ; }
    protected String getDefaultClassNameStrategiesUI() {
        return PACKAGE_PATH_ORG_ATDL4J_UI_SWT + "impl.SWTStrategiesUI" ; }
    protected String getDefaultClassNameStrategyUI() {
        return PACKAGE_PATH_ORG_ATDL4J_UI_SWT + "impl.SWTStrategyUI" ; }
    protected String getDefaultClassNameStrategySelectionPanel() {
        return PACKAGE_PATH_ORG_ATDL4J_UI_SWT + "app.impl.SWTStrategySelectionPanel" ; }
    protected String getDefaultClassNameAtdl4jInputAndFilterDataPanel() {
        return PACKAGE_PATH_ORG_ATDL4J_UI_SWT + "app.impl.SWTAtdl4jInputAndFilterDataPanel" ; }
    protected String getDefaultClassNameAtdl4jUserMessageHandler() {
        return PACKAGE_PATH_ORG_ATDL4J_UI_SWT + "app.impl.SWTAtdl4jUserMessageHandler" ; }
    protected String getDefaultClassNameAtdl4jWidgetForCheckBoxListT() {
        return PACKAGE_PATH_ORG_ATDL4J_UI_SWT + "widget.SWTCheckBoxListWidget" ; }
    protected String getDefaultClassNameAtdl4jWidgetForClockT() {
        return PACKAGE_PATH_ORG_ATDL4J_UI_SWT + "widget.SWTClockWidget"; }
    .....
```

# Configuration

## Atdl4jOptions – Non-static input and behavior overrides

- `config.Atdl4jOptions`
  - `config.InputAndFilterData`
  - `get/setStrategyListUsingInputStrategyNameListFilter(List<StrategyT>)`
  - Spinner-specific behavior
    - `get/setDefaultDigitsForSpinner____()`
    - `get/setDefault____IncrementValue()`
  - Clock-specific behavior
    - `get/setClockControlStart / EndTimeIDValueFragmentList()`
    - `get/setClockStart / EndTimeSetFIXValueWithPastTimeRule()`
    - `get/setClock____PastTimeSetFIXValueRule()`
    - `get/setClockUnknownSetFIXValueWithPastTimeRule()`
    - `is/setClockControlStart / EndTime()`
  - Behavior overrides
    - `is/setAccommodateMixOfStrategyPanelsAndControls()`
    - `is/setRestoreLastNonNullStateControlValueBehavior()`
    - `is/setShowEnabledCheckboxOnOptionalClockControl()`
    - `is/setTreatControl____FalseAsNull()`

# Configuration

## InputAndFilterData – broker file/order-centric settings

- `config.InputAndFilterData`
  - `List<StrategyFilterInputData>`
    - eg multiple orders to be assigned same algo settings
  - Strategy name list / filter control
    - `get/setInputStrategyNameList()`
    - `get/setApplyInputStrategyNameListAsFilter()`
  - Cancel/Replace
    - `get/setInputCxlReplaceMode()`
    - `get/setInputSelectStrategyName()`
  - `is/setStrategySupported()`
  - Input Hidden Field Map
    - `addMapToInputHiddenFieldNameValueMap()`
    - `get/setInputHiddenFieldNameValueMap()`
    - `getInputHiddenFieldValue()`
  - Increment Policy size
    - `get/setInputIncrementPolicy_LotSize()`
    - `get/setInputIncrementPolicy_Tick()`

# Configuration

StrategyFilterInputData – order-specific data for filter

- `config.StrategyFilterInputData`
  - `get/setRegion_name()`
  - `get/setCountry_CountryCode()`
  - `get/setMarket_MICCode()`
  - `get/setSecurityType_name()`
  - `get/setFixMsgType()`
  - `isFixMsgTypeSupportedForStrategy()`
  - `isMarketSupportedForStrategy()`
  - `isRegionCountrySupportedForStrategy()`
  - `isSecurityTypeSupportedForStrategy()`
  - `isStrategySupported()`