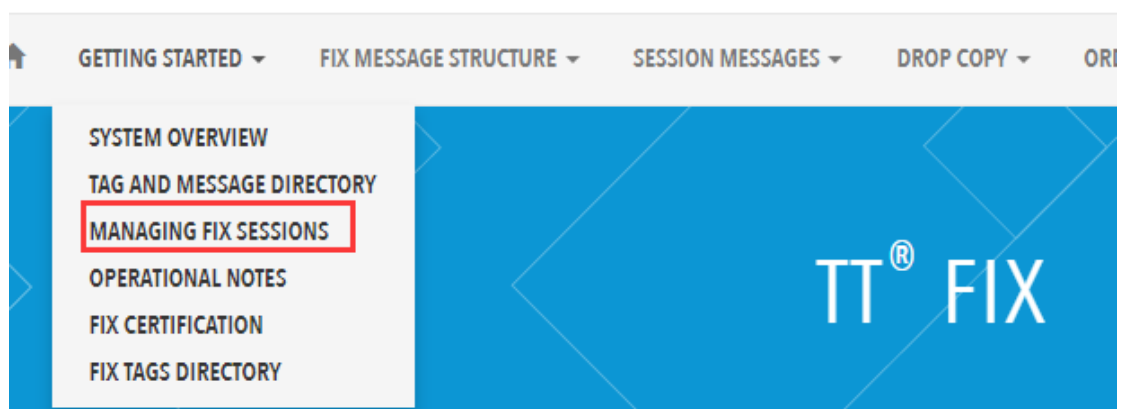


一、从 TT 文档下载文件

1、打开 TT 官方文档

http://labs.tradingtechnologies.com/apis/tt-fix/System_Overview.html

2、Managing FIX Sessions



3、找到 stunnel 的下载链接

Connecting to TT FIX

FIX clients can connect to TT FIX over a Secure TCP (SSL) connection using the following information. FIX clients can connect to the TT UAT environment via the Internet or stunnel; for the TT Production environment, clients can use stunnel.

	UAT	Production
FIX Back Office	fixdropcopy-ext-uat-cert.trade.tt: 11501/11701	fixdropcopy-ext-prod-live.trade.tt: 11701
FIX Order Routing	fixorderrouting-ext-uat-cert.trade.tt: 11502/11702	fixorderrouting-ext-prod-live.trade.tt: 11702
Security Definition	fixsecurityinfo-ext-uat-cert.trade.tt: 11503/11703	fixsecurityinfo-ext-prod-live.trade.tt: 11703

To configure connections for stunnel:

1. Install the **stunnel** software, if necessary.

Note: The first time you install stunnel, you might receive a prompt similar to the following. If so, simply enter the appropriate information for your location and organization.

4、下载 stunnel 的 windows 版本

Latest Version

File Name	Size	Date
stunnel-5.48-android.zip	1234167	2nd July 2018
stunnel-5.48-android.zip.asc	963	2nd July 2018
stunnel-5.48-android.zip.sha256	91	2nd July 2018
stunnel-5.48-win32-installer.exe	3130792	2nd July 2018
stunnel-5.48-win32-installer.exe.asc	963	2nd July 2018
stunnel-5.48-win32-installer.exe.sha256	99	2nd July 2018
stunnel-5.48.tar.gz	708356	2nd July 2018
stunnel-5.48.tar.gz.asc	963	2nd July 2018
stunnel-5.48.tar.gz.sha256	86	2nd July 2018

5、下载 stunnel 文件

```
Country Name (2 letter code) [PL]:US  
State or Province Name (full name) [Mazovia Province]:IL  
Locality Name (eg, city) [Warsaw]:Chicago  
Organization Name (eg, company) [Stunnel Developers]:TT  
Organizational Unit Name (eg, section) [Provisional CA]:PMM  
Common Name (FQDN of your server) [localhost]:
```

2. Download the [stunnel files](#) from TT [download portal](#).

The zip file contains the `TTFIX.crt` public cert file and a sample stunnel client configuration file.

MISCELLANEOUS

STUNNEL FILES

Released: May 28, 2018 File Size: 12.4 KB

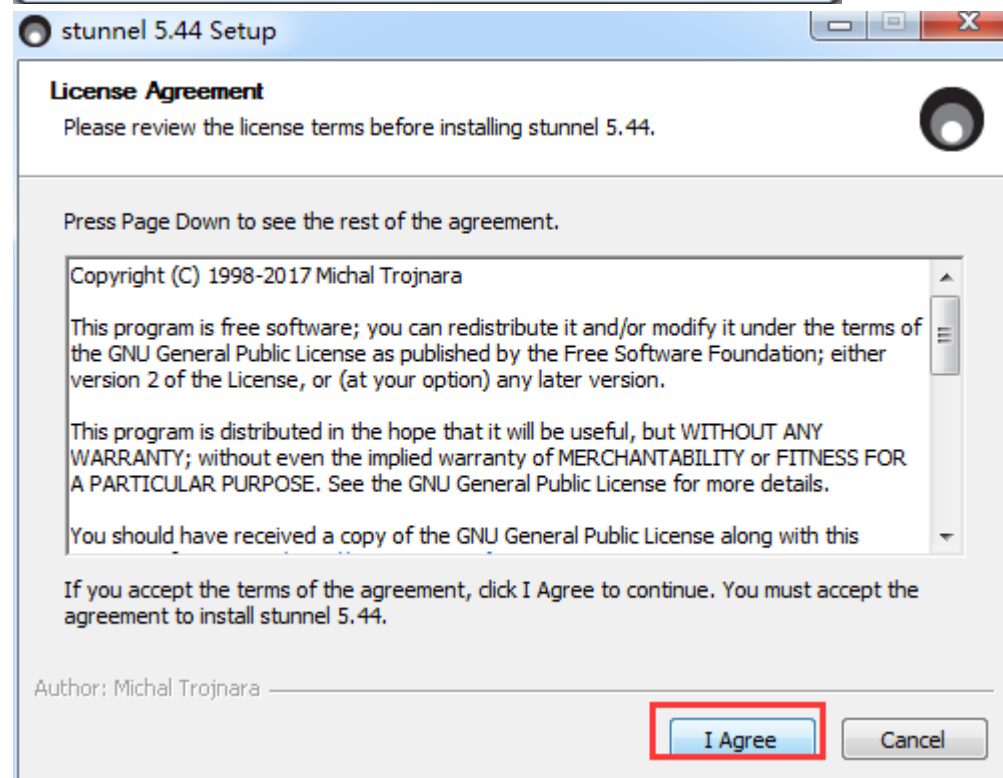
Download

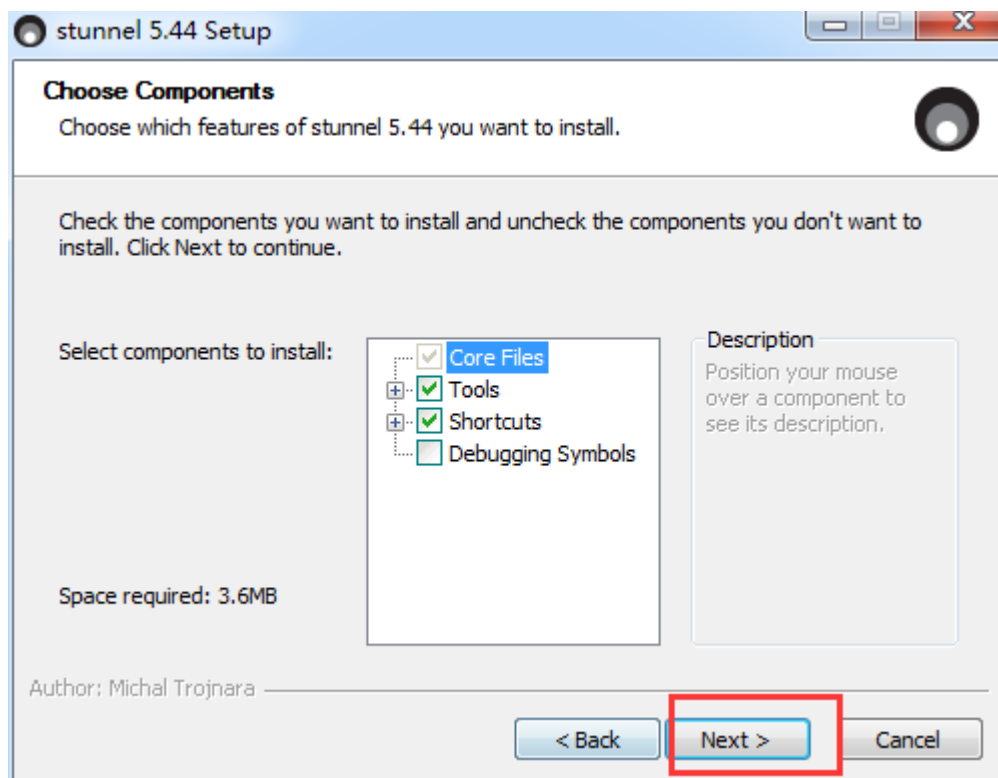
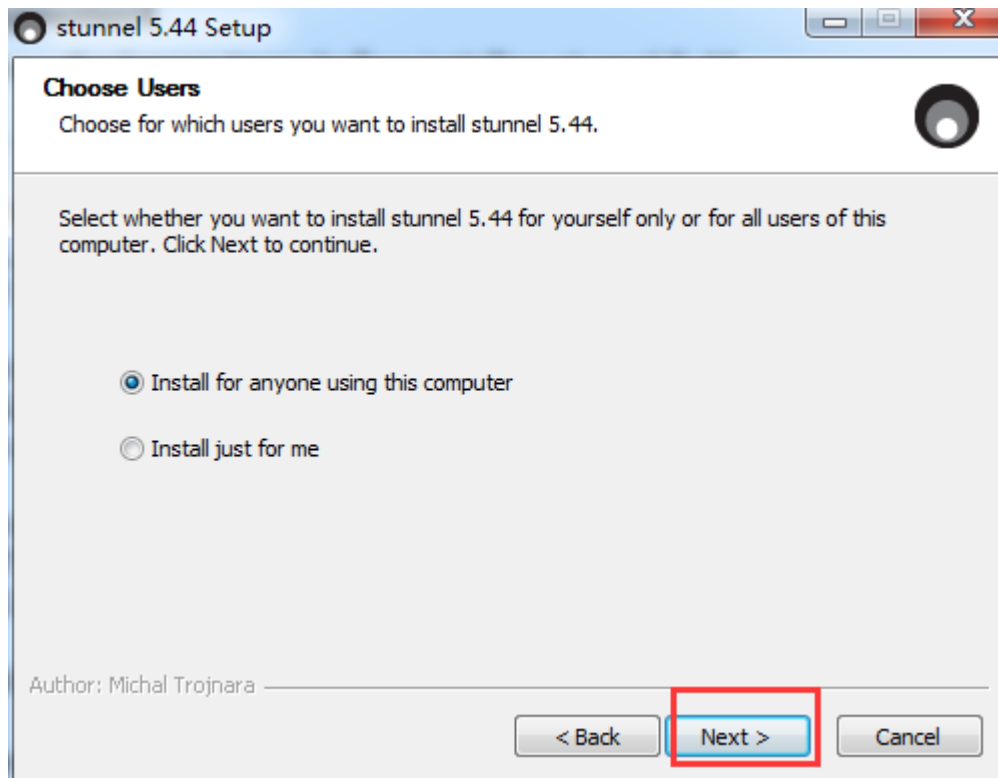
IMPORTANT NOTES

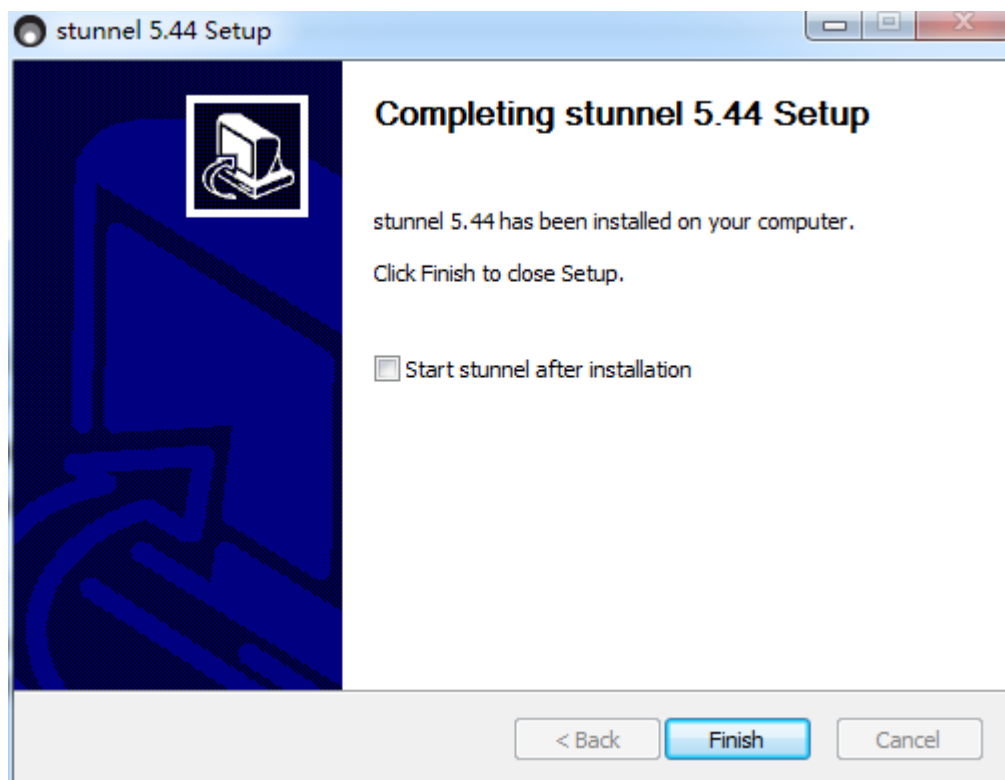
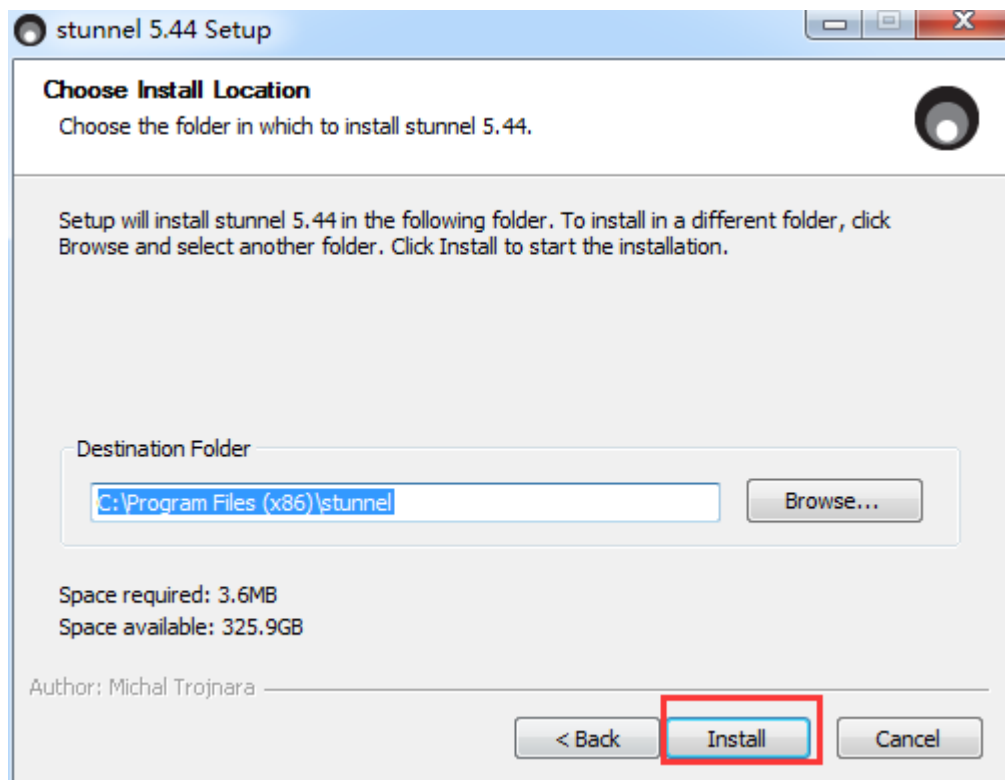
The stunnel zip file contains the `TTFIX.crt` public cert file and an example stunnel client config file which is used to configure the stunnel proxy.

二、安装 stunnel

运行 `stunnel-5.44-win32-installer.exe`







第一次启动 stunnel 会出现 dos 窗口，填写信息。可随便填写：zd。

三、更改 stunnel 配置文件

1、解压 stunnel 文件

不确认 61012A7D0W100d	2018-4-19 11:40	CRDOWNLOAD ...	30,019 KB
stunnel-5.44-win32-installer.exe	2018-4-20 13:37	应用程序	3,048 KB
stunnel.zip	2018-4-20 13:43	好压 ZIP 压缩文件	11 KB

2、拷贝 TTFIX.crt 到 C:\Program Files (x86)\stunnel\config

3、修改 stunnel.conf

打开路径 C:\Program Files (x86)\stunnel\config,

ca-certs.pem	2017-11-25 12:42	PEM 文件	234 KB
openssl.cnf	2017-1-17 4:12	CNF 文件	2 KB
stunnel - 副本.conf	2017-1-28 17:04	CONF 文件	5 KB
stunnel -uat.conf	2018-4-23 17:23	CONF 文件	5 KB
stunnel.conf	2018-7-25 11:18	CONF 文件	5 KB
stunnel.pem	2018-4-20 15:40	PEM 文件	3 KB
TTFIX.crt	2018-5-29 4:07	安全证书	24 KB

4、添加 TT 文档里的合约定义和下单配置

a、添加行情模块的配置：复制 TT 文档下图红色字体到 stunnel.conf

```
[sdfix-tcp]
client = yes
accept = 127.0.0.1:11703
connect = FullyQualifiedDomainName:port
CAfile = TTFIX.crt
verify = 3
```

```

83 accept = 127.0.0.1:11702
84 connect = FullyQualifiedDomainName:port
85 CAfile = TTFIX.crt
86 verify = 3
87
88 [sdfix-tcp]
89 client = yes
90 accept = 127.0.0.1:11703
91 connect = FullyQualifiedDomainName:port
92 CAfile = TTFIX.crt
93 verify = 3
94
95 ; Encrypted HTTP proxy authenticated with a client certificate
96 ; located in the Windows certificate store
97 ;[example-proxy]
98 ;client = yes
99 ;accept = 127.0.0.1:11702

```

b、复制下单的配置

```

[orfix-tcp]
client = yes
accept = 127.0.0.1:11702
connect = FullyQualifiedDomainName:port
CAfile = TTFIX.crt
verify = 3

[sdfix-tcp]
client = yes
accept = 127.0.0.1:11703
connect = FullyQualifiedDomainName:port
CAfile = TTFIX.crt
verify = 3

[orfix-tcp]
client = yes
accept = 127.0.0.1:11702
connect = fixorderrouting-ext-prod-live.trade.tt:11702
CAfile = TTFIX.crt
verify = 3

; Encrypted HTTP proxy authenticated with a client certificate
; located in the Windows certificate store
;[example-proxy]
;client = yes
;accept = 127.0.0.1:11702

```

c、修改 stunnel.conf 行情、下单生产环境的配置

```
-----  
[sdfix-tcp]  
client = yes  
accept = 127.0.0.1:11703  
connect =fixsecurityinfo-ext-prod-live.trade.tt:11703  
CAfile =TTFIX.crt  
verify = 3  
  
[orfix-tcp]  
client = yes  
accept = 127.0.0.1:11702  
connect =fixorderrouting-ext-prod-live.trade.tt:11702  
CAfile =TTFIX.crt  
verify = 3  
  
; Encrypted HTTP proxy authenticated with a client certificate  
; located in the Windows certificate store
```

四、修改 TT 项目配置

1、修改 quickfix_market.cfg 配置

```
-----  
DataDictionary=config\FIX42.xml  
SocketConnectHost=127.0.0.1  
SocketConnectPort=11703  
ResetOnLogon=Y  
-----
```

2、修改 quickfix.cfg 配置

```
-----  
StartDay=sun  
EndDay=sat  
StartTime=00:00:00  
EndTime=00:00:00  
UseDataDictionary=Y  
DataDictionary=config\FIX42.xml  
SocketConnectHost=127.0.0.1  
SocketConnectPort=11702  
ResetOnLogon=N  
PersistMessages=Y  
RefreshOnLogon=N  
-----
```


五、调试



先启动 ，再启动 VS 对应的工程。