

Strategy Studio: NanexAdapter

The NanexAdapter currently supports both Nanex's historical equities data tape files for backtesting as well as their live equities feed for live simulation and production.

The following main server configuration file settings apply:

- > **BACKTEST_SOURCE= Nanex**
 - Enables Nanex as the source for backtest server
- > **PRIMARY_ADAPTER=Nanex**
 - Enables Nanex as the source for live simulation or production server
- > **NANEX_DIR=path**
 - Optional. Directory containing Nanex historical data tape files. Default is `"/bin/nanex"`. Historical data tape file names must conform to the naming convention specified by Nanex.
- > **NANEX_TRADES_ONLY=true/false**
 - Optional. Boolean flag indicating whether or not quotes are ignored. This directly corresponds to the Nanex API's `NxCF_EXCLUDE_QUOTES` and `NxCF_EXCLUDE_QUOTES2` options. Default is `"false"`.
- > **NANEX_IGNORE_MMQUOTES=true/false**
 - Optional. Boolean flag indicating whether or not market maker quotes are ignored. This directly corresponds to the Nanex API's `NxCF_EXCLUDE_QUOTES2` option. L2 events will be sent to OnDepth, and if adapter is not ignoring these events, it will flag Depth as best available quote feed type for Nasdaq. Default is `"true"`.
- > **NANEX_CORE_PROCESS_NAME=name**
 - Optional. String specifying the Nanex process name servicing live connections. The adapter will fail to start if a process by this name is not running. Specifying an empty string bypasses this check. Default is `"NxCoreAccess.exe"`.
- > **USE_SOURCE_TIME_AS_ADAPTER_TIME=true/false**
 - Optional. For the backtest reader, toggles whether to use the source time (`NxCoreHeader.nxExgTimestamp`) as the adapter/event time. Otherwise uses `NxCoreSystem.nxTime` collection time. Default is `"false"`