Strategy Studio: FundamentalInteractionsAdapter (Market Data)

FundamentalInteractionsAdapter is Strategy Studio's market data adapter for equities data available from Fundamental Interactions, providing full-depth market data.

This data adapter may be selected by adding the following setting to the server's main configuration file:

PRIMARY_ADAPTER= FundamentalInteractionsAdapter

Session Level Settings

Adapter settings are set in the server's main configuration file. Notable settings include:

- FUNDAMENTALINTERACTIONS_SERVER=host
 - Required. Specifies the IP address of the Fundamental Interactions market data server.
- FUNDAMENTALINTERACTIONS_PORT=port
 - Required. Specifies the IP port of the Fundamental Interactions market data server.
- FUNDAMENTALINTERACTIONS USERID=user id
 - Required. This corresponds to a Fundamental Interactions account and will be provided by Fundamental Interactions.
- FUNDAMENTALINTERACTIONS FIRM=firm
 - Required. This will be provided by Fundamental Interactions.
 - FUNDAMENTALINTERACTIONS_MARKETS=marketid1, marketid2,...
 - Optional. A comma-separated list of market center names (given below) to which to subscribe for market depth data.
 - If not specified, all available market centers will be requested.
 - Acceptable markets to be passed are:
 - AMEX (NYSE Amex)
 - ARCA (NYSE Arca)
 - BATS (BATS)
 - BYX (BATS Y-Exchange)
 - BSE (NASDAQ OMX BX)
 - CHICAGO (Chicago Stock Exchange)
 - EDGA (EDGA)
 - EDGX (EDGX)
 - ISE (International Securities Exchange)
 - NSX (National Stock Exchange)
 - NYSE (New York Stock Exchange)
 - NASDAQ (NASDAQ)
- ADAPTER_LOG_LEVEL=<DEBUG | INFO | WARN | ERROR | FATAL>
 - Optional. Sets the minimum at which messages from the adapter will be logged. Default is DEBLIG.
 - If set to DEBUG, all incoming messages from Fundamental Interactions will be logged in raw form.