

Strategy Studio: LMAXDataAdapter (Market Data)

LMAXDataAdapter is Strategy Studio's market data adapter for currency pair data available from LMAX, providing top-of-book quote data.

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

- › **PRIMARY_ADAPTER= LMAXDataAdapter**

LMAX provides a file named LMAX-Instruments.csv that gives the LMAX ID and other instrument properties for each currency pair. This file must be located in the server directory.

LMAX requires that traffic be encrypted, and we recommend that an SSL encryption wrapper, such as stunnel, be used for this purpose. Example configuration files for stunnel can be found in LMAX's FIX 4.4 Package. Currently, due to the recent Poodle SSL bug, it is important to add the following lines to the stunnel.conf configuration file:

- › **sslVersion = TLSv1**
- › **options = NO_SSLv2**
- › **options = NO_SSLv3**

This may be subject to change, as LMAX changes its SSL requirements.

Session Level Settings

Many of the session-level settings are specified in the file LMAXDataConfig.txt). Notable settings include:

- › **StartTime=HH:MM:SS**
- › **EndTime=HH:MM:SS**
 - Required. Sets the window of time that the execution handler will attempt a connection, in UTC.
- › **SocketConnectHost=host**
 - Required. Specifies the IP address of the encryption wrapper for this session.
- › **SocketConnectPort=port**
 - Required. Specifies the IP port of the encryption wrapper for this session.
- › **ReconnectInterval=seconds**
 - Sets the wait period before a disconnected session attempts a reconnect.
- › **SenderCompID=senderCompID**
 - Required. This corresponds to an LMAX account and will be provided by LMAX.
- › **TargetCompID=targetCompID**
 - Required. This will be provided by LMAX.
- › **Username=username**
 - Required. This is the username for the LMAX account.
- › **Password=password**
 - Required. This is the password for the LMAX account.
- › **FileLogPath=path (relative to server directory)**
 - (Optional). If set, all FIX messages exchanged with LMAX will be logged to the given directory. If not set, no such logging will be done.
- › **ADAPTER_LOG_LEVEL=<DEBUG | INFO | WARN | ERROR | FATAL>**
 - (Optional). Sets the minimum at which messages from the adapter will be logged. Default is DEBUG.

